

**CITY OF EL PASO**  
**OFFICE OF THE COMPTROLLER**  
**INVESTMENT REPORT**



**Fiscal Year 2018 – 3rd Quarter**  
**May 31, 2018**



*The City of El Paso Texas*  
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**Investment Report for FY2018 3rd Quarter Ending May 31, 2018**

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## Office of the Comptroller

### Mayor

Dee Margo

### City Council

#### District 1

Peter Svarzbein

#### District 2

Alexsandra Annello

#### District 3

Cassandra Hernandez

#### District 4

Dr. Sam Morgan

#### District 5

Dr. Michiel R. Noe

#### District 6

Claudia Ordaz Perez

#### District 7

Henry Rivera

#### District 8

Cissy Lizarraga

### City Manager

Tommy Gonzalez

To: Mr. Tommy Gonzalez, City Manager  
From: Investment Committee Members  
Date: July 12, 2018  
Subject: Third Quarter Investment Report for Period Ending May 31, 2018

Submitted for your review and acceptance is the City of El Paso Third Quarter Investment Report for fiscal year 2018, including documentation for third quarter investments and performance evaluation. The Investment Officers have conformed to all state laws and statutes that govern the investment of public funds, including but not by way of limitations, the Public Fund Investment Act, Chapter 2256, Government Code, the City's Investment Policy and adopted investment strategies. All funds were invested to meet cash flow requirements for operations, capital projects and debt service payments.

In fiscal year 2018, the Investment Committee will continue the oversight of the City's investments and maintain a proactive role to promote an active trading position of excess funds as allowed by the Investment Policy. In adherence with the Investment Policy, the Investment Officers' primary goal is and will continue to be the preservation and security of principal while returns remain commensurate with the City's Investment Policy constraints.

During the quarter, net maturities reduced the City's portfolio of securities from three-hundred-and-two (302) to two-hundred-and-eighty (280). The face value of our portfolio at May 31, 2018 was approximately \$450 million as compared to \$521 million at February 28, 2018. The expected decrease is a normal occurrence between March and May as the City utilizes the City tax revenues for operations.

Our investment earnings for the quarter totaled \$1,964,570 and for the nine months ended May 31, 2018 totaled \$4,614,437. Within those earnings and specific to the Quality of Life bond proceeds, quarterly investment earnings totaled \$598,777 and cumulatively totaled \$2,954,964. The Quality of Life debt issue costs to be offset by investment earnings total \$1,879,612 (net of issue cost refunds) resulting in a current surplus of \$1,075,352.

During the quarter ended August 31, 2018, the Investment Committee will reduce the City's investment in the Local Government Investment Pool (LGIP) that contains commercial paper (LOGIC). The Committee deems this prudent because 69% of the commercial paper is from banks and 50% of the commercial paper is from foreign countries. The amounts dedicated to overnight liquidity will be rebalanced to approximately equal amounts in the three remaining LGIPs and the money market account.



Pat Degman, CGFM – Comptroller  
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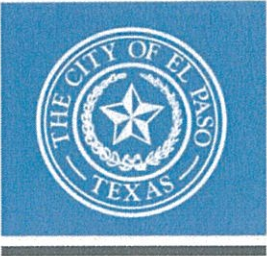
*“Delivering Outstanding Services”*



The 4<sup>th</sup> quarter FY 2018 maturities of fixed term securities are approximately \$55 million in June, \$37 million in July, and \$150 million in August. A graph of all currently scheduled maturities from June 2018 forward are included in this report.

The maturities in June and July provide liquidity for the City's current operational needs. The maturities in August will provide liquidity for the August bond payments and will establish a year-end cash position of approximately \$80 million. In September, approximately \$63 million of the FY 2018 cash position will be reinvested with anticipated maturities between November 2018 and March 2019.

Finally, the bank balance at May 31, 2018 was approximately \$42 million. Prospectively, the bank balance target will be below \$5 million. All funds in excess of this targeted balance will be invested in order to maximize investment earnings in accordance with the City's Investment Policy. For fiscal year 2019, this approach will result in approximately \$100,000 of bank charges, included in the FY 2019 budget, and approximately \$250,000 of additional investment earnings. The impact for the City is an additional \$150,000 of net earnings. The bank charges would otherwise have been offset by an earnings credit on the higher bank balances, an approach that would have resulted in \$150,000 less in investment earnings for the City.



Investment Committee Members:

  
\_\_\_\_\_  
Robert Cortinas, Chief Financial Officer

  
\_\_\_\_\_  
Patricia Degman, Comptroller

  
\_\_\_\_\_  
Edmundo S. Calderon, Chief Internal Auditor

  
\_\_\_\_\_  
Katherine N. Cote, Director Office of Management and Budget

  
\_\_\_\_\_  
Luis Mier, Treasury Services Coordinator

**Investment Position and Yield Summary**

The following is a summary comparison of selected information for the last two quarters

	May 31, 2018	February 28, 2018
Par value invested	\$ 449,500,323	\$ 521,483,017
Portfolio book value	\$ 448,908,848	\$ 520,779,445
Portfolio market value	\$ 447,688,741	\$ 519,457,988
Weighted average maturity	173 days	209 days

The yield on portfolio investments and market securities is shown as follows:

	May 31, 2018	February 28, 2018
Certificates of Deposit	1.570%	1.565%
Average Yield Pools	1.783%	1.404%
Average Yield Money Market	1.630%	1.220%
Average Yield Agencies	1.657%	1.452%
Average Yield Municipals	1.636%	1.605%
Average Yield Treasuries	1.648%	1.556%
City's Average Portfolio Yield	1.652%	1.524%
Average 3 Month T-Bill	1.778%	1.447%
Average 6 Month T-Bill	1.969%	1.624%
Average 1 Year T-Bill	2.174%	1.839%
Average 2 Year T-Note	2.360%	2.017%

**Quarter Changes in Security Type Balances**

Below is a comparison of selected fund balances and investments for the 3rd Quarter:

	May 31, 2018	February 28, 2018	Increase (Decrease)
Certificates of Deposit	\$ 34,545,000	\$ 35,770,000	\$ (1,225,000)
Logic - City	5,468,423	5,442,418	26,005
TexPool	16,571,767	10,513,798	6,057,969
TexStar	2,534,757	14,483,092	(11,948,335)
TexasDaily	2,072,000	11,052,366	(8,980,366)
Wells Fargo - City	1,322,376	310,343	1,012,033
Municipals	16,005,000	25,005,000	(9,000,000)
Agencies	114,481,000	114,906,000	(425,000)
Treasuries	256,500,000	304,000,000	(47,500,000)
	\$ 449,500,323	\$ 521,483,017	\$ (71,982,694)

**FY Changes in Yield, Activity & Interest Earned Balances**

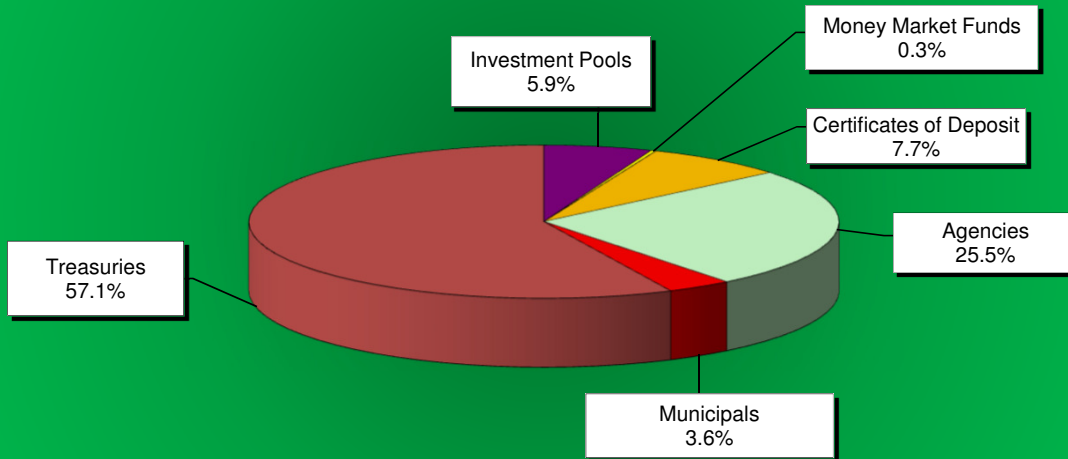
	3rd Qtr. FY 2018	3rd Qtr. FY 2017	Increase (Decrease)
Interest Earnings	\$ 1,964,570	\$ 1,085,258	\$ 879,312
Portfolio Ending Balance (FMV)	\$ 447,688,741	\$ 542,856,286	(95,167,545)
Yield to Maturity @ Cost	1.652%	0.819%	0.833%
Purchases/Deposits	\$ 210,345,000	\$ 64,100,000	146,245,000
Maturities/Withdrawals	\$ 282,495,000	\$ 57,245,000	225,250,000

**Portfolio Composition Review as of May 31, 2018**

	<u>Face Amount</u>	<u>Weighted Yield</u>	<u>Weighted Maturity (days)</u>	<u>% Portfolio</u>
<b>Pools</b>				
TexStar	\$ 2,534,757	1.726%	1	0.6%
Logic - City	5,468,423	2.027%	1	1.2%
TexasDaily	2,072,000	1.750%	1	0.5%
TexPool	16,571,767	1.716%	1	3.7%
Investment Pools	<u>26,646,947</u>			<u>5.9%</u>
<b>Money Market Funds</b>				
Wells Fargo - City	<u>1,322,376</u>	1.630%	1	0.3%
<b>Securities</b>				
Certificates of Deposit	34,545,000	1.570%	330	7.7%
Agencies	114,481,000	1.657%	140	25.5%
Municipals	16,005,000	1.636%	428	3.6%
Treasuries	256,500,000	1.648%	169	57.1%
Securities	<u>421,531,000</u>			<u>93.8%</u>
Portfolio total	<u>\$ 449,500,323</u>		173	<u>100.0%</u>

Portfolio Composition	Face Amount
<b>Investment Pools</b>	<b>26,646,947</b>
<b>Money Market Funds</b>	<b>1,322,376</b>
<b>Certificates of Deposit</b>	<b>34,545,000</b>
<b>Agencies</b>	<b>114,481,000</b>
<b>Municipals</b>	<b>16,005,000</b>
<b>Treasuries</b>	<b>256,500,000</b>

## Overall Portfolio Composition

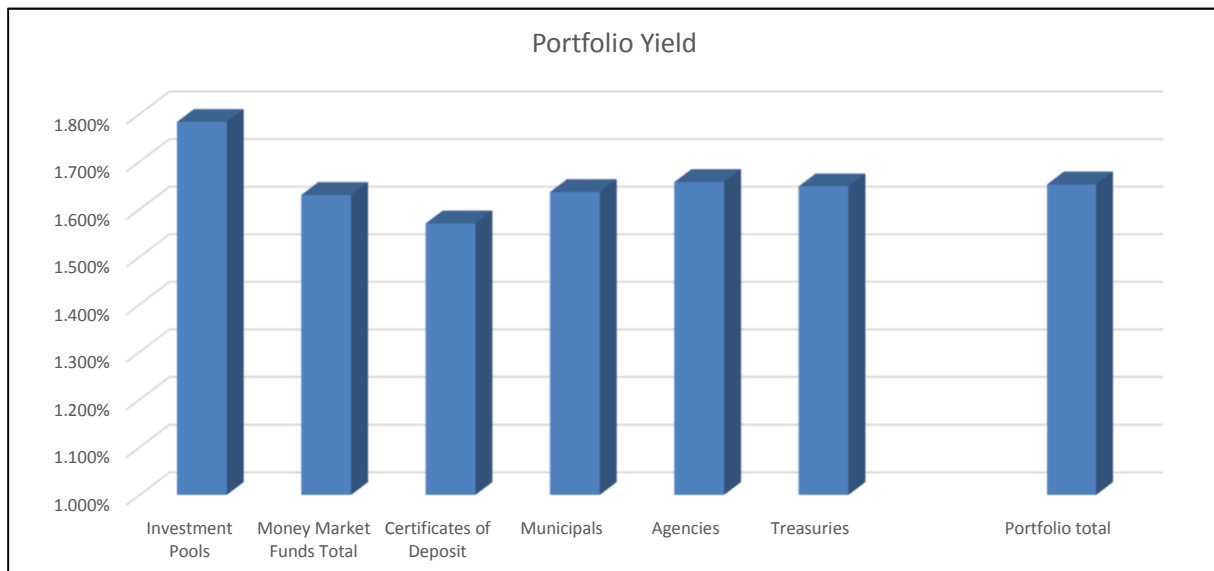




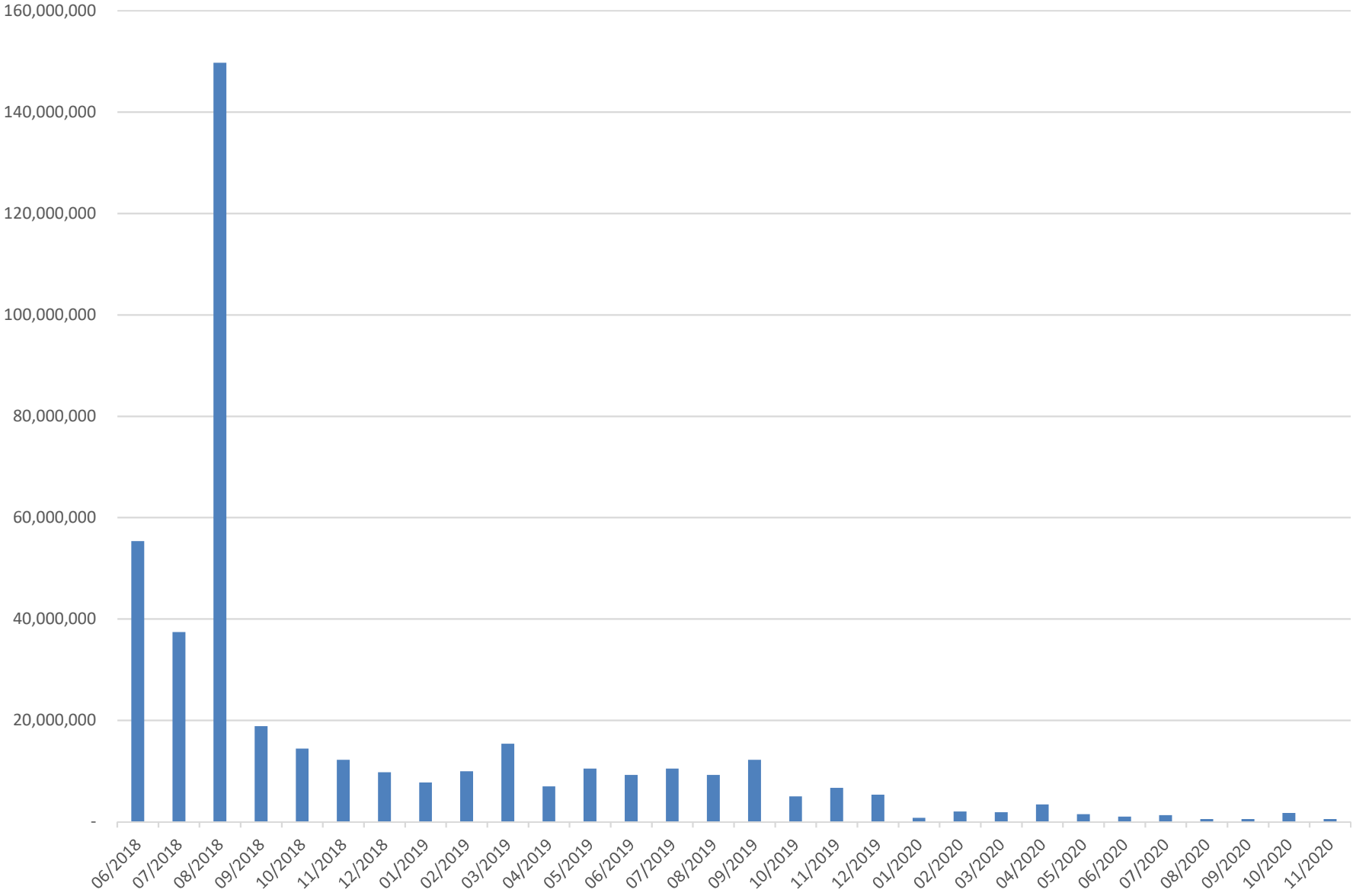
## Yield Analysis as of May 31, 2018

	Face Amount	Portfolio Yield	Individual Weighted Yield	Portfolio Weighted Yield
<b>Pools</b>				
TexStar	\$ 2,534,757	1.726%	0.164%	0.010%
Logic - City	5,468,423	2.027%	0.416%	0.025%
TexasDaily	2,072,000	1.750%	0.136%	0.008%
TexPool	16,571,767	1.716%	1.067%	0.063%
	<u>26,646,947</u>		<u>1.783%</u>	
<b>Money Market Funds</b>				
Wells Fargo - City	1,322,376	1.630%	1.630%	0.005%
			<u>1.630%</u>	
<b>Securities</b>				
Certificates of Deposit	34,545,000	1.570%	1.570%	0.121%
Municipals	16,005,000	1.636%	1.636%	0.058%
Agencies	114,481,000	1.657%	1.657%	0.422%
Treasuries	256,500,000	1.648%	1.648%	0.940%
	<u>421,531,000</u>		<u>1.648%</u>	
 Portfolio total	 <u>\$ 449,500,323</u>			 <u>1.652%</u>

Dollar Asset Distribution %	Weighted Yield	Face Amount
<b>Investment Pools</b>	1.783%	26,646,947
<b>Money Market Funds Total</b>	1.630%	1,322,376
<b>Certificates of Deposit</b>	1.570%	34,545,000
<b>Municipals</b>	1.636%	16,005,000
<b>Agencies</b>	1.657%	114,481,000
<b>Treasuries</b>	1.648%	256,500,000
<b>Portfolio total</b>	<b>1.652%</b>	<b>449,500,323</b>



City of El Paso  
Investment Portfolio - Maturities by Month



City of El Paso  
Portfolio Holdings  
Tracker Portfolio Set-Up - City of El Paso  
Report Format: By Transaction  
Group By: Security Sector  
Average By: Face Amount / Shares  
Portfolio / Report Group: All Portfolios  
As of 5/31/2018

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
<b>Certificate Of Deposit</b>										
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	9/29/2017	245,000.00	245,000.00	245,000.00	244,629.32	1.400	1.400	9/28/2018	120
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	11/22/2017	245,000.00	245,000.00	245,000.00	244,358.35	1.450	1.450	11/23/2018	176
American National Bank MN 1.45 11/15/2018	02769QCC1	11/15/2017	245,000.00	245,000.00	245,000.00	244,409.80	1.450	1.450	11/15/2018	168
American Plus Bank NA 1.4 10/11/2018	02905LAR6	10/11/2017	245,000.00	245,000.00	245,000.00	244,563.66	1.400	1.400	10/11/2018	133
Armed Forces Bank Natl Assn Ft 1.4 10/11/2018	04221RAA3	10/11/2017	245,000.00	245,000.00	245,000.00	244,542.83	1.400	1.400	10/11/2018	133
Bank of America NA 1.5 11/21/2018	06051VA63	11/22/2017	245,000.00	245,000.00	245,000.00	244,403.18	1.500	1.500	11/21/2018	174
BANK OF BRIDGER 1.45 9/28/2018	06424WGU2	9/29/2017	245,000.00	245,000.00	245,000.00	244,652.84	1.450	1.450	9/28/2018	120
BANK OF HOPE 1.6 3/22/2019	062683AN7	9/22/2017	245,000.00	245,000.00	245,000.00	243,884.27	1.600	1.600	3/22/2019	295
Bank of Kremlin 1.45 11/16/2018	063046AE6	11/17/2017	245,000.00	245,000.00	245,000.00	244,400.00	1.450	1.450	11/16/2018	169
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	9/22/2017	245,000.00	245,000.00	245,000.00	242,365.52	1.600	1.600	9/23/2019	480
Bank of Tennessee 1.9 3/23/2020	065284FW6	12/22/2017	245,000.00	245,000.00	245,000.00	241,679.52	1.900	1.900	3/23/2020	662
Bank of the Panhandle 1.65 9/30/2019	064302BC5	9/29/2017	245,000.00	245,000.00	245,000.00	242,458.86	1.650	1.650	9/30/2019	487
BANK OF THE WEST SF CA 1.45 9/25/2018	065680MB3	9/27/2017	245,000.00	245,000.00	245,000.00	244,667.29	1.450	1.450	9/25/2018	117
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	8/31/2017	245,000.00	245,000.00	245,000.00	243,344.78	1.600	1.600	5/31/2019	365
BANKUNITED 1.55 2/15/2019	066519EE5	11/15/2017	245,000.00	245,000.00	245,000.00	244,019.76	1.550	1.550	2/15/2019	260
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	9/20/2017	245,000.00	245,000.00	245,000.00	242,707.05	1.700	1.700	9/20/2019	477
BEAL BANK SSB 1.4 9/26/2018	07370XAL8	9/27/2017	245,000.00	245,000.00	245,000.00	244,623.19	1.400	1.400	9/26/2018	118
Bell Bank Corp 1.95 12/27/2019	07815AAT4	12/28/2017	245,000.00	245,000.00	245,000.00	242,711.95	1.950	1.950	12/27/2019	575
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	10/4/2017	245,000.00	245,000.00	245,000.00	243,199.01	1.650	1.650	7/5/2019	400
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	9/6/2017	245,000.00	245,000.00	245,000.00	244,703.80	1.350	1.350	9/6/2018	98
BLC Community Bank 1.7 9/30/2019	05549CGP9	11/30/2017	245,000.00	245,000.00	245,000.00	242,619.34	1.700	1.700	9/30/2019	487

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
BMO Harris Bank NA 1.4 8/20/2018	05581WST3	10/20/2017	245,000.00	245,000.00	245,000.00	244,793.22	1.400	1.400	8/20/2018	81
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	9/15/2017	245,000.00	245,000.00	245,000.00	241,542.56	1.850	1.850	3/16/2020	655
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	11/14/2017	245,000.00	245,000.00	245,000.00	243,482.96	1.600	1.600	5/14/2019	348
Brand Banking Co 1.5 11/28/2018	105245HJ6	11/29/2017	245,000.00	245,000.00	245,000.00	244,383.09	1.500	1.500	11/28/2018	181
Brickell Bank 2 12/27/2019	10801DAM3	12/29/2017	245,000.00	245,000.00	245,000.00	242,903.05	2.000	2.000	12/27/2019	575
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	11/15/2017	245,000.00	245,000.00	245,000.00	240,406.01	1.750	1.750	5/15/2020	715
BRYN MAWR TRUST CO 1.4 9/20/2018	117673CD3	9/20/2017	245,000.00	245,000.00	245,000.00	244,653.08	1.400	1.400	9/20/2018	112
Capital Bank (AR) 2 2/19/2020	139797GJ7	1/19/2018	245,000.00	245,000.00	245,000.00	242,429.71	2.000	2.000	2/19/2020	629
Capital One Bank 1.75 8/30/2019	1404204T4	8/30/2017	245,000.00	245,000.00	245,000.00	243,029.96	1.750	1.750	8/30/2019	456
Capital One NA 1.75 8/30/2019	14042RHP9	8/30/2017	245,000.00	245,000.00	245,000.00	243,029.96	1.750	1.750	8/30/2019	456
Carolina Alliance Bank 2 1/21/2020	14376RBB2	1/19/2018	245,000.00	245,000.00	245,000.00	242,689.90	2.000	2.000	1/21/2020	600
CATHAY BANK 1.6 3/7/2019	149159LF0	9/7/2017	245,000.00	245,000.00	245,000.00	243,987.91	1.600	1.600	3/7/2019	280
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	9/27/2017	245,000.00	245,000.00	245,000.00	244,637.65	1.400	1.400	9/27/2018	119
Citizens First Bank 1.65 8/22/2019	17462TBB6	11/22/2017	245,000.00	245,000.00	245,000.00	242,805.29	1.650	1.650	8/22/2019	448
Citizens State Bank 1.75 11/22/2019	17670LAN6	11/22/2017	245,000.00	245,000.00	245,000.00	242,302.06	1.750	1.750	11/22/2019	540
City National Bank of Florida 1.4 8/17/2018	17801DDG8	11/17/2017	245,000.00	245,000.00	245,000.00	244,805.96	1.400	1.400	8/17/2018	78
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	12/15/2017	245,000.00	245,000.00	245,000.00	242,282.71	1.800	1.800	12/13/2019	561
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	10/6/2017	245,000.00	245,000.00	245,000.00	242,908.19	1.550	1.550	7/8/2019	403
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	11/7/2017	245,000.00	245,000.00	245,000.00	243,996.73	1.500	1.500	2/7/2019	252
ConnectOne Bank 1.95 6/15/2020	20786ABX2	12/13/2017	245,000.00	245,000.00	245,000.00	241,046.19	1.950	1.950	6/15/2020	746
Cornerstone Community BA 1.3 8/30/2018	219240BN7	11/30/2017	245,000.00	245,000.00	245,000.00	244,702.33	1.300	1.300	8/30/2018	91
COVENANT BANK 1.6 9/30/2019	22285EAL3	9/29/2017	245,000.00	245,000.00	245,000.00	242,297.90	1.600	1.600	9/30/2019	487
Crescom Bank 1.7 11/29/2019	225862DH1	11/29/2017	245,000.00	245,000.00	245,000.00	242,055.10	1.700	1.700	11/29/2019	547
Crossfirst Bank 1.7 11/20/2019	22766ABY0	11/20/2017	245,000.00	245,000.00	245,000.00	242,144.28	1.700	1.700	11/20/2019	538
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	1/2/2018	245,000.00	245,000.00	245,000.00	239,859.17	1.900	1.900	10/2/2020	855
Dallas Capital Bank 1.35 10/17/2018	234553AT2	10/17/2017	245,000.00	245,000.00	245,000.00	244,462.23	1.350	1.350	10/17/2018	139
DISCOVER BANK 1.6 3/7/2019	254673BT2	9/7/2017	245,000.00	245,000.00	245,000.00	243,982.52	1.600	1.600	3/7/2019	280

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	9/20/2017	245,000.00	245,000.00	245,000.00	242,551.23	1.650	1.650	9/20/2019	477
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	9/28/2017	245,000.00	245,000.00	245,000.00	242,641.39	1.700	1.700	9/27/2019	484
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	9/29/2017	245,000.00	245,000.00	245,000.00	244,710.17	1.500	1.500	9/28/2018	120
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	9/27/2017	245,000.00	245,000.00	245,000.00	242,327.05	1.600	1.600	9/27/2019	484
Fairfield National Bank 1.65 8/30/2019	304549BA5	8/30/2017	245,000.00	245,000.00	245,000.00	242,735.22	1.650	1.650	8/30/2019	456
FARMERS & MERCH BK TN 1.35 9/27/2018	30246AFK9	9/27/2017	245,000.00	245,000.00	245,000.00	244,578.36	1.350	1.350	9/27/2018	119
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	12/21/2017	245,000.00	245,000.00	245,000.00	240,989.35	1.950	1.950	6/22/2020	753
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	12/15/2017	245,000.00	245,000.00	245,000.00	242,098.22	1.750	1.750	12/13/2019	561
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	12/22/2017	245,000.00	245,000.00	245,000.00	243,176.47	1.850	1.850	9/20/2019	477
FIRST BANK NC 1.6 9/30/2019	31931TET8	9/29/2017	245,000.00	245,000.00	245,000.00	242,298.39	1.600	1.600	9/30/2019	487
First BK Owasso 1.55 2/28/2019	31927LAF5	8/30/2017	245,000.00	245,000.00	245,000.00	243,943.56	1.550	1.550	2/28/2019	273
First Citrus Bank 1.4 10/26/2018	319590CX1	10/27/2017	245,000.00	245,000.00	245,000.00	244,477.17	1.400	1.400	10/26/2018	148
FIRST FOUNDATION BANK 1.4 9/13/2018	32026UEQ5	9/13/2017	245,000.00	245,000.00	245,000.00	244,686.89	1.400	1.400	9/13/2018	105
First General Bank 1.2 9/28/2018	320337BJ6	9/30/2015	245,000.00	245,000.00	245,000.00	244,872.36	1.200	1.200	9/28/2018	120
First National Bank South Cali 1.4 11/16/2018	32115RBB0	11/17/2017	245,000.00	245,000.00	245,000.00	244,343.40	1.400	1.400	11/16/2018	169
First Priority Bank PA 1.65 11/12/2019	33612JHL6	11/10/2017	245,000.00	245,000.00	245,000.00	242,045.06	1.650	1.650	11/12/2019	530
First State Bank Dequeen 1.5 6/28/2019	336460CC2	11/15/2017	245,000.00	244,610.08	244,740.27	242,863.36	1.500	1.600	6/28/2019	393
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	9/29/2017	245,000.00	245,000.00	245,000.00	244,710.17	1.500	1.500	9/28/2018	120
FLORIDA COMMUNITY BK NA 1.4 9/13/2018	34060TAA0	9/13/2017	245,000.00	245,000.00	245,000.00	244,686.89	1.400	1.400	9/13/2018	105
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	8/30/2017	245,000.00	245,000.00	245,000.00	243,384.47	1.700	1.700	6/28/2019	393
Frontier Bank IA 1.4 10/9/2018	359067CQ6	10/6/2017	245,000.00	245,000.00	245,000.00	244,574.68	1.400	1.400	10/9/2018	131
Goldman Sachs Bank USA 1.6 2/28/2019	38148PNR4	8/30/2017	245,000.00	245,000.00	245,000.00	244,029.07	1.600	1.600	2/28/2019	273
GRAND BANK 1.35 9/5/2018	38522AAX4	9/5/2017	245,000.00	245,000.00	245,000.00	244,708.45	1.350	1.350	9/5/2018	97
Great Southern Bank 1.5 1/15/2019	39120VRZ9	11/15/2017	245,000.00	245,000.00	245,000.00	244,130.99	1.500	1.500	1/15/2019	229
	400820CD6	9/15/2017	245,000.00	245,000.00	245,000.00	243,243.60	1.600	1.600	6/13/2019	378

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
GUARANTY B&T CO DENVER 1.6 6/13/2019										
Hanmi Bank 1.6 4/25/2019	410493CF5	10/25/2017	245,000.00	245,000.00	245,000.00	243,635.35	1.600	1.600	4/25/2019	329
Henry County Bank OH 1.4 10/25/2018	426336BK8	10/25/2017	245,000.00	245,000.00	245,000.00	244,483.05	1.400	1.400	10/25/2018	147
Home Exchange Bank 1.4 10/26/2018	43711ACD7	10/27/2017	245,000.00	245,000.00	245,000.00	244,477.17	1.400	1.400	10/26/2018	148
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	11/17/2017	245,000.00	245,000.00	245,000.00	242,163.88	1.700	1.700	11/18/2019	536
Horatio State BK 1.65 8/30/2019	44039TAH2	8/31/2017	245,000.00	245,000.00	245,000.00	242,735.22	1.650	1.650	8/30/2019	456
Iberia Bank (LA) 1.8 4/17/2019	45083AHD7	1/17/2018	245,000.00	245,000.00	245,000.00	244,128.54	1.800	1.800	4/17/2019	321
Independent Bank Memphis 1.7 5/18/2020	45383USR7	11/16/2017	245,000.00	245,000.00	245,000.00	240,134.79	1.700	1.700	5/18/2020	718
Insbank 1.9 2/19/2020	45776NCE4	12/19/2017	245,000.00	245,000.00	245,000.00	242,018.11	1.900	1.900	2/19/2020	629
International Bank Chicago 1.6 10/31/2019	45906ABT3	10/31/2017	245,000.00	245,000.00	245,000.00	241,996.79	1.600	1.600	10/31/2019	518
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	9/28/2017	245,000.00	245,000.00	245,000.00	244,634.46	1.400	1.400	9/27/2018	119
Isabella Bank 2 12/23/2019	464209CN3	12/22/2017	245,000.00	245,000.00	245,000.00	242,936.86	2.000	2.000	12/23/2019	571
Israel Discount Bank of NY 1.45 10/18/2018	465076JX6	10/18/2017	245,000.00	245,000.00	245,000.00	244,549.69	1.450	1.450	10/18/2018	140
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	11/9/2017	245,000.00	245,000.00	245,000.00	240,446.19	1.750	1.750	5/12/2020	712
Key Bank OH 1.25 10/1/2018	49306SVF0	9/30/2015	245,000.00	245,000.00	245,000.00	244,851.53	1.250	1.250	10/1/2018	123
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	9/8/2017	245,000.00	245,000.00	245,000.00	242,804.80	1.700	1.700	9/9/2019	466
Lakeside Bank 1.7 11/18/2019	51210SNU7	11/17/2017	245,000.00	245,000.00	245,000.00	242,163.88	1.700	1.700	11/18/2019	536
Luana Savings Bank 1.65 11/25/2019	5491034Z9	11/24/2017	245,000.00	245,000.00	245,000.00	241,914.72	1.650	1.650	11/25/2019	543
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	9/8/2017	245,000.00	245,000.00	245,000.00	244,729.28	1.400	1.400	9/7/2018	99
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	9/29/2017	245,000.00	245,000.00	245,000.00	244,669.74	1.450	1.450	9/28/2018	120
Marine Bank 1.65 5/28/2019	56817TAE1	11/28/2017	245,000.00	245,000.00	245,000.00	243,486.15	1.650	1.650	5/28/2019	362
Marlin Business Bank 1.45 2/6/2019	57116AQB7	11/6/2017	245,000.00	245,000.00	245,000.00	243,920.04	1.450	1.450	2/6/2019	251
Marquis Bank 1.7 11/29/2019	57161LAJ7	11/30/2017	245,000.00	245,000.00	245,000.00	242,055.35	1.700	1.700	11/29/2019	547
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	9/24/2015	245,000.00	245,000.00	245,000.00	244,876.52	1.250	1.250	9/24/2018	116
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	9/15/2017	245,000.00	245,000.00	245,000.00	244,221.88	1.450	1.450	12/17/2018	200
Metro City Bank GA 1.4 10/30/2018	59161TAM9	10/30/2017	245,000.00	245,000.00	245,000.00	244,452.92	1.400	1.400	10/30/2018	152

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	10/13/2017	245,000.00	245,184.73	245,118.34	243,256.34	1.700	1.656	7/15/2019	410
Morgan Stanley Bank NA 1.6 3/1/2019	61747MYR6	8/31/2017	245,000.00	245,000.00	245,000.00	244,022.45	1.600	1.600	3/1/2019	274
Morgan Stanley Pvt Bank 1.75 9/3/2019	61760ADR7	8/31/2017	245,000.00	245,000.00	245,000.00	243,005.95	1.750	1.750	9/3/2019	460
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	9/21/2017	245,000.00	245,000.00	245,000.00	244,199.10	1.450	1.450	12/21/2018	204
NEW YORK COMMUNITY BANK 1.4 9/27/2018	649447QY8	9/27/2017	245,000.00	245,000.00	245,000.00	244,618.05	1.400	1.400	9/27/2018	119
Northeast Bank Minneapolis 1.5 11/21/2018	66406PCV5	11/22/2017	245,000.00	245,000.00	245,000.00	244,403.18	1.500	1.500	11/21/2018	174
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	9/29/2017	245,000.00	245,000.00	245,000.00	242,623.50	1.700	1.700	9/30/2019	487
Pacific City Bank 1.6 8/30/2019	69406PCL1	8/30/2017	245,000.00	245,000.00	245,000.00	242,584.55	1.600	1.600	8/30/2019	456
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	11/29/2017	245,000.00	245,000.00	245,000.00	244,381.62	1.500	1.500	11/29/2018	182
Pacific Western Bank 1.4 10/17/2018	69506YFX2	10/17/2017	245,000.00	245,000.00	245,000.00	244,508.78	1.400	1.400	10/17/2018	139
Patriot Bank NA/Stamford 1.35 10/12/2018	70337MBH0	10/13/2017	245,000.00	245,000.00	245,000.00	244,492.61	1.350	1.350	10/12/2018	134
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	9/29/2017	245,000.00	245,000.00	245,000.00	244,629.32	1.400	1.400	9/28/2018	120
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	9/15/2017	245,000.00	245,000.00	245,000.00	244,661.90	1.350	1.350	9/14/2018	106
Pinnacle Bank 1.55 2/28/2019	72345SFN6	8/30/2017	245,000.00	245,000.00	245,000.00	243,943.56	1.550	1.550	2/28/2019	273
Plains Commerce Bank 1.4 10/23/2018	72651LBW3	10/23/2017	245,000.00	245,000.00	245,000.00	244,473.50	1.400	1.400	10/23/2018	145
Plains State Bank Texas 1.6 5/21/2019	726547AX0	11/21/2017	245,000.00	245,000.00	245,000.00	243,424.90	1.600	1.600	5/21/2019	355
PLANTERS BANK 1.35 10/29/2018	72741PDV6	9/27/2017	245,000.00	245,000.00	245,000.00	244,408.57	1.350	1.350	10/29/2018	151
Plus International Bank 1.85 3/13/2020	72940UJA4	12/13/2017	245,000.00	245,000.00	245,000.00	241,570.25	1.850	1.850	3/13/2020	652
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	9/25/2015	245,000.00	245,000.00	245,000.00	244,969.13	1.250	1.250	7/25/2018	55
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	11/29/2017	245,000.00	245,000.00	245,000.00	242,234.93	1.750	1.750	11/29/2019	547
QUANTUM NATIONAL BANK GA 1.3 9/25/2018	74765JFG8	9/25/2017	245,000.00	245,000.00	245,000.00	244,570.03	1.300	1.300	9/25/2018	117
Rockford B&T IL 1.6 5/28/2019	77315PBK7	11/27/2017	245,000.00	245,000.00	245,000.00	243,365.85	1.600	1.600	5/28/2019	362
SAFRA NATL BANK 1.5 10/9/2018	78658QU35	9/7/2017	245,000.00	245,000.00	245,000.00	244,657.00	1.500	1.500	10/9/2018	131
SANTANDER BANK NA 1.45 9/6/2018	80280JRJ2	9/6/2017	245,000.00	245,000.00	245,000.00	244,751.57	1.450	1.450	9/6/2018	98
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	9/8/2017	245,000.00	245,000.00	245,000.00	242,650.94	1.650	1.650	9/9/2019	466

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Southern States Bank 1.7 11/29/2019	843879AV9	11/30/2017	245,000.00	245,000.00	245,000.00	242,055.35	1.700	1.700	11/29/2019	547
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	9/8/2017	245,000.00	245,000.00	245,000.00	244,729.28	1.400	1.400	9/7/2018	99
STEARNS BANK NA 1.6 3/13/2019	857894UF4	9/13/2017	245,000.00	245,000.00	245,000.00	243,946.99	1.600	1.600	3/13/2019	286
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	9/8/2017	245,000.00	245,000.00	245,000.00	243,645.64	1.650	1.650	5/8/2019	342
Summit Community Bank 1.6 11/21/2019	86604XMF0	11/21/2017	245,000.00	245,000.00	245,000.00	241,779.97	1.600	1.600	11/21/2019	539
SYNOVUS BANK GA 1.4 9/14/2018	87164DKU3	9/14/2017	245,000.00	245,000.00	245,000.00	244,682.24	1.400	1.400	9/14/2018	106
TCF NATIONAL BANK 1.4 9/6/2018	872278K70	9/6/2017	245,000.00	245,000.00	245,000.00	244,718.99	1.400	1.400	9/6/2018	98
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	9/20/2017	245,000.00	245,000.00	245,000.00	242,551.23	1.650	1.650	9/20/2019	477
Town & Country Bank 1.6 10/28/2019	89210PBL6	10/27/2017	245,000.00	245,000.00	245,000.00	242,021.54	1.600	1.600	10/28/2019	515
United Bankers Bank IL 1.3 9/28/2018	909557EW6	9/30/2015	245,000.00	245,000.00	245,000.00	244,864.52	1.300	1.300	9/28/2018	120
Unity Bank 1.7 7/17/2019	91330ABB2	10/13/2017	245,000.00	245,707.00	245,453.71	243,756.87	1.700	1.534	7/17/2019	412
Washington Savings Bank 1.75 5/15/2020	939693AG2	11/15/2017	245,000.00	245,000.00	245,000.00	240,406.01	1.750	1.750	5/15/2020	715
WASHINGTON TRST WESTERLY 1.6 3/8/2019	940637JJ1	9/8/2017	245,000.00	245,000.00	245,000.00	243,975.66	1.600	1.600	3/8/2019	281
WebBank UT 1.4 9/18/2018-15	947547HP3	9/18/2015	245,000.00	245,000.00	245,000.00	244,681.75	1.400	1.400	9/18/2018	110
Wex Bank 1.7 11/1/2019	92937CGF9	11/1/2017	245,000.00	245,000.00	245,000.00	242,324.11	1.700	1.700	11/1/2019	519
Woodland Bank 1.7 11/25/2019	979471AD1	11/24/2017	245,000.00	245,000.00	245,000.00	242,095.04	1.700	1.700	11/25/2019	543
Woori America Bank 1.4 11/29/2018	981059AY4	11/29/2017	245,000.00	245,000.00	245,000.00	244,260.59	1.400	1.400	11/29/2018	182
ZB NA Primary 1.45 10/31/2018	98878BPK8	11/1/2017	245,000.00	245,000.00	245,000.00	244,475.70	1.450	1.450	10/31/2018	153
<b>Sub Total / Average</b>			<b>34,545,000.00</b>	<b>34,545,501.81</b>	<b>34,545,312.32</b>	<b>34,329,235.98</b>	<b>1.571</b>	<b>1.570</b>		<b>330</b>
<b>Local Government Investment Pool</b>										
Logic LGIP	LOGIC01	8/31/2008	5,468,423.04	5,468,423.04	5,468,423.04	5,468,423.04	2.027	2.027	N/A	1
TexasDaily LGIP	TEXASDAILY	8/31/2008	2,071,999.82	2,071,999.82	2,071,999.82	2,071,999.82	1.750	1.750	N/A	1
TexPool LGIP	TEXPOOL	8/31/2008	16,571,767.03	16,571,767.03	16,571,767.03	16,571,767.03	1.716	1.716	N/A	1
TexStar LGIP	TEXSTAR	8/31/2008	2,534,756.91	2,534,756.91	2,534,756.91	2,534,756.91	1.726	1.726	N/A	1
<b>Sub Total / Average</b>			<b>26,646,946.80</b>	<b>26,646,946.80</b>	<b>26,646,946.80</b>	<b>26,646,946.80</b>	<b>1.783</b>	<b>1.783</b>		<b>1</b>
<b>Money Market</b>										
Wells Fargo MM	WFCITY	8/31/2008	1,322,376.11	1,322,376.11	1,322,376.11	1,322,376.11	1.630	1.630	N/A	1
<b>Sub Total / Average</b>			<b>1,322,376.11</b>	<b>1,322,376.11</b>	<b>1,322,376.11</b>	<b>1,322,376.11</b>	<b>1.630</b>	<b>1.630</b>		<b>1</b>
<b>Municipal</b>										
Chester County 1.839 5/15/2019	165573C20	8/31/2017	500,000.00	503,425.00	501,921.34	497,225.00	1.839	1.431	5/15/2019	349
	184270JJ6	8/29/2017	1,165,000.00	1,218,438.55	1,191,620.68	1,182,381.80	4.500	1.410	3/1/2019	274



Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
Clayton SD C BABS 4.5 3/1/2019										
Columbus D 2.61 8/15/2019	199492HB8	8/29/2017	1,000,000.00	1,021,750.00	1,013,370.40	998,900.00	2.610	1.480	8/15/2019	441
Cook SD 5.2 12/1/2018	214613HY0	8/31/2017	250,000.00	261,627.50	254,666.47	253,005.00	5.200	1.431	12/1/2018	184
Douglas SD 1.294 12/15/2018	259417FS7	8/31/2017	250,000.00	249,660.00	249,857.42	248,497.50	1.294	1.400	12/15/2018	198
FLORIDA ST BRD ADMIN FIN CORP REV 2.163 7/1/2019	341271AA2	9/29/2017	1,000,000.00	1,005,190.00	1,003,202.69	996,780.00	2.163	1.860	7/1/2019	396
Florida State 4.5 6/1/2018	341426F25	11/13/2017	2,025,000.00	2,059,141.50	2,025,000.00	2,025,000.00	4.500	1.411	6/1/2018	1
Massachusetts 1.88 5/1/2019	57582P2S8	8/29/2017	1,000,000.00	1,007,560.00	1,004,144.19	996,620.00	1.880	1.420	5/1/2019	335
Morgan Hill CA 2.06 8/1/2019	617403EK2	8/29/2017	1,000,000.00	1,010,750.00	1,006,524.57	993,930.00	2.060	1.490	8/1/2019	427
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 2.12 2	64971WDG2	9/18/2017	1,000,000.00	1,008,900.00	1,004,332.66	998,480.00	2.120	1.461	2/1/2019	246
New York St Dorm 1.97 3/15/2020	64990EEK9	11/17/2017	625,000.00	627,400.00	626,844.39	616,900.00	1.970	1.800	3/15/2020	654
New York State Dormitory Authority 1.7 2/15/2020	64990FGR9	11/17/2017	1,000,000.00	997,800.00	998,328.22	983,600.00	1.700	1.801	2/15/2020	625
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	11/20/2017	2,920,000.00	3,001,993.60	2,983,590.81	2,944,615.60	3.055	1.835	4/1/2020	671
State of California 2.25 10/1/2019	13063DDD7	12/5/2017	1,000,000.00	1,007,480.00	1,005,473.17	997,040.00	2.250	1.830	10/1/2019	488
State of California 2.3 10/1/2020	13063DDE5	12/5/2017	1,000,000.00	1,008,720.00	1,007,209.45	992,840.00	2.300	1.981	10/1/2020	854
State of California 6.2 3/1/2019	13063BFU1	11/20/2017	270,000.00	285,317.10	278,970.97	277,600.50	6.200	1.700	3/1/2019	274
<b>Sub Total / Average</b>			<b>16,005,000.00</b>	<b>16,275,153.25</b>	<b>16,155,057.43</b>	<b>16,003,415.40</b>	<b>2.862</b>	<b>1.636</b>		<b>428</b>
<b>US Agency</b>										
FAMC 1.52 7/15/2019-18	3132X0WA5	8/25/2017	1,000,000.00	1,000,000.00	1,000,000.00	991,064.00	1.520	1.520	7/15/2019	410
FAMC 1.65 12/20/2019	3132X0MF5	11/15/2017	600,000.00	597,624.89	598,241.47	593,187.60	1.650	1.843	12/20/2019	568
FAMC 1.75 7/27/2020	3132X0NU1	11/15/2017	800,000.00	796,764.64	797,417.04	785,725.60	1.750	1.904	7/27/2020	788
FFCB 0.89 11/16/2018	3133EGJ48	8/29/2017	1,000,000.00	995,182.14	998,180.90	994,635.00	0.890	1.291	11/16/2018	169
FFCB 1.12 6/27/2019-18	3133EGH0	8/25/2017	2,000,000.00	1,988,500.00	1,993,294.56	1,972,824.00	1.120	1.438	6/27/2019	392
FFCB 1.59 10/1/2018	3133EDWN8	11/8/2017	1,500,000.00	1,501,275.00	1,500,473.68	1,497,858.00	1.590	1.494	10/1/2018	123
FHLB 0 6/27/2018	313385YQ3	5/4/2018	5,345,000.00	5,331,009.46	5,338,004.73	5,337,976.67	0.000	1.750	6/27/2018	27
FHLB 0 6/29/2018	313385YS9	2/5/2018	14,000,000.00	13,914,880.00	13,982,857.78	13,980,176.00	0.000	1.529	6/29/2018	29
FHLB 0 6/5/2018	313385XS0	4/30/2018	5,000,000.00	4,991,625.00	4,998,836.81	4,998,990.00	0.000	1.678	6/5/2018	5
FHLB 0 7/5/2018	313385YY6	1/9/2018	186,000.00	184,564.23	185,716.09	185,671.52	0.000	1.582	7/5/2018	35
FHLB 0 8/1/2018	313385A30	2/1/2018	13,000,000.00	12,893,788.19	12,963,618.05	12,957,711.00	0.000	1.638	8/1/2018	62
FHLB 0 8/27/2018	313385D52	5/31/2018	30,000,000.00	29,859,933.33	29,859,933.33	29,860,800.00	0.000	1.919	8/27/2018	88
FHLB 0 8/31/2018	313385D94	4/30/2018	5,000,000.00	4,968,225.00	4,976,233.33	4,975,735.00	0.000	1.872	8/31/2018	92
FHLB 0 8/31/2018	313385D94	4/27/2018	4,000,000.00	3,973,960.00	3,980,986.67	3,980,588.00	0.000	1.872	8/31/2018	92
FHLB 1.25 7/27/2018	3130ABVG8	1/11/2018	5,000,000.00	4,990,271.56	4,997,220.45	4,994,560.00	1.250	1.610	7/27/2018	57
FHLB 1.26 3/15/2019-17	3130A7G25	8/25/2017	1,000,000.00	998,500.00	999,239.29	992,343.00	1.260	1.358	3/15/2019	288

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
FHLB 1.27 2/27/2019	3130AAV62	9/11/2017	1,000,000.00	999,796.54	999,897.11	992,983.00	1.270	1.284	2/27/2019	272
FHLB 1.36 3/29/2019	3130ABQ25	9/15/2017	3,000,000.00	2,998,953.44	2,999,437.05	2,978,070.00	1.360	1.383	3/29/2019	302
FHLB 1.375 7/26/2019-19	3130ABB21	8/25/2017	1,000,000.00	999,650.00	999,789.80	988,241.00	1.375	1.393	7/26/2019	421
FHLB 1.375 9/13/2019	313380FB8	9/15/2017	3,000,000.00	2,995,122.02	2,996,861.24	2,962,827.00	1.375	1.458	9/13/2019	470
FHLB 1.5 9/27/2019	313382H89	9/15/2017	2,045,000.00	2,046,506.95	2,045,979.93	2,018,738.11	1.500	1.463	9/27/2019	484
FHLB 1.6 5/30/2019	313379KL2	8/29/2017	1,000,000.00	1,004,101.62	1,002,333.57	993,154.00	1.600	1.362	5/30/2019	364
FHLB 1.75 12/14/2018	313376BR5	8/23/2017	1,000,000.00	1,005,975.00	1,002,448.35	997,877.00	1.750	1.287	12/14/2018	197
FHLMC 1.1 6/28/2019-17	3134G9G84	8/29/2017	1,000,000.00	994,950.00	997,034.37	987,231.00	1.100	1.380	6/28/2019	393
FHLMC 1.11 9/28/2018-17	3134G7G96	8/23/2017	1,000,000.00	998,259.00	999,484.31	996,263.00	1.110	1.270	9/28/2018	120
FHLMC 1.125 4/15/2019	3137EADZ9	9/12/2017	1,000,000.00	997,515.85	998,638.70	990,301.00	1.125	1.283	4/15/2019	319
FHLMC 1.125 5/28/2019-17	3134GAXB5	8/25/2017	1,000,000.00	995,375.00	997,391.59	988,277.00	1.125	1.392	5/28/2019	362
FHLMC 1.3 8/23/2019	3134G93S4	11/14/2017	250,000.00	247,625.00	248,357.20	246,496.50	1.300	1.846	8/23/2019	449
FHLMC 2 7/30/2019	3134G3JM3	9/12/2017	1,000,000.00	1,011,798.43	1,007,291.36	996,537.00	2.000	1.363	7/30/2019	425
FHLMC 3.75 3/27/2019	3137EACA5	9/15/2017	3,000,000.00	3,107,356.69	3,057,568.08	3,036,747.00	3.750	1.383	3/27/2019	300
FNMA 1.125 7/20/2018	3135G0E33	2/14/2018	755,000.00	752,998.50	754,371.32	754,177.81	1.125	1.740	7/20/2018	50
FNMA 1.2 1/29/2019-17	3135G0G31	8/29/2017	1,000,000.00	998,250.00	999,183.33	991,498.00	1.200	1.325	1/29/2019	243
FNMA 1.375 1/28/2019	3135G0H63	9/11/2017	1,000,000.00	1,001,305.57	1,000,622.58	994,674.00	1.375	1.279	1/28/2019	242
FNMA 1.7 2/27/2019	3136FTS67	9/11/2017	1,000,000.00	1,006,000.54	1,003,034.49	995,866.00	1.700	1.284	2/27/2019	272
Tenn Valley Authority 1.75 10/15/2018	880591EQ1	8/29/2017	1,000,000.00	1,005,240.52	1,001,729.63	999,013.00	1.750	1.280	10/15/2018	137
<b>Sub Total / Average</b>			<b>114,481,000.00</b>	<b>114,152,884.11</b>	<b>114,281,708.19</b>	<b>114,008,816.81</b>	<b>0.516</b>	<b>1.657</b>		<b>140</b>
<b>US Treasury</b>										
T-Bill 0 8/30/2018	912796PW3	4/4/2018	20,000,000.00	19,849,862.22	19,907,685.55	19,905,500.00	0.000	1.865	8/30/2018	91
T-Bill 0 8/9/2018	912796PU7	2/14/2018	16,000,000.00	15,866,240.00	15,946,800.00	15,943,036.64	0.000	1.748	8/9/2018	70
T-Bill 0 8/9/2018	912796PU7	2/8/2018	13,000,000.00	12,890,901.14	12,958,038.90	12,953,717.27	0.000	1.697	8/9/2018	70
T-Bond 0.875 7/15/2018	912828XK1	1/10/2018	5,000,000.00	4,982,291.48	4,995,715.68	4,994,476.15	0.875	1.570	7/15/2018	45
T-Bond 1.125 6/15/2018	912828XF2	1/17/2018	9,000,000.00	8,988,043.27	8,998,796.30	8,998,188.93	1.125	1.450	6/15/2018	15
T-Bond 1.125 6/15/2018	912828XF2	1/30/2018	6,000,000.00	5,992,484.57	5,999,171.09	5,998,792.62	1.125	1.460	6/15/2018	15
T-Note 0.75 10/31/2018	912828T83	8/29/2017	1,000,000.00	994,259.73	997,947.99	994,609.38	0.750	1.245	10/31/2018	153
T-Note 0.75 10/31/2018	912828T83	12/18/2017	1,000,000.00	992,107.03	996,190.46	994,609.38	0.750	1.670	10/31/2018	153
T-Note 0.75 2/15/2019	912828P53	8/29/2017	1,000,000.00	992,418.89	996,315.72	989,765.62	0.750	1.275	2/15/2019	260
T-Note 0.75 7/15/2019	912828S43	8/29/2017	1,000,000.00	989,552.42	993,746.70	982,890.62	0.750	1.315	7/15/2019	410
T-Note 0.75 8/31/2018	912828C3	4/16/2018	8,000,000.00	7,966,968.53	7,977,818.28	7,976,302.00	0.750	1.865	8/31/2018	92
T-Note 0.75 9/30/2018	912828T42	8/29/2017	3,000,000.00	2,984,487.58	2,995,232.96	2,987,578.11	0.750	1.230	9/30/2018	122

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 0.75 9/30/2018	912828T42	12/15/2017	2,000,000.00	1,986,134.58	1,994,146.78	1,991,718.74	0.750	1.635	9/30/2018	122
T-Note 0.875 4/15/2019	912828Q52	12/8/2017	1,500,000.00	1,482,933.15	1,488,956.74	1,482,304.68	0.875	1.730	4/15/2019	319
T-Note 0.875 9/15/2019	912828G4	12/8/2017	1,500,000.00	1,476,598.04	1,482,901.35	1,472,226.57	0.875	1.775	9/15/2019	472
T-Note 1 10/15/2019	912828T59	12/4/2017	2,000,000.00	1,972,981.71	1,980,054.14	1,963,593.76	1.000	1.739	10/15/2019	502
T-Note 1 11/30/2019	912828UB4	12/4/2017	2,000,000.00	1,971,188.27	1,978,252.30	1,960,156.24	1.000	1.740	11/30/2019	548
T-Note 1 8/15/2018	912828K82	2/13/2018	11,000,000.00	10,959,211.81	10,983,060.64	10,979,443.09	1.000	1.740	8/15/2018	76
T-Note 1 8/31/2019	912828TN0	12/4/2017	2,000,000.00	1,975,442.36	1,982,326.23	1,967,421.88	1.000	1.720	8/31/2019	457
T-Note 1 8/31/2019	912828TN0	8/29/2017	1,000,000.00	993,687.16	996,058.79	983,710.94	1.000	1.320	8/31/2019	457
T-Note 1.125 1/31/2019	912828V56	12/15/2017	1,000,000.00	993,378.29	996,062.33	993,007.81	1.125	1.720	1/31/2019	245
T-Note 1.125 1/31/2019	912828V56	12/8/2017	1,500,000.00	1,490,576.56	1,494,489.87	1,489,511.72	1.125	1.680	1/31/2019	245
T-Note 1.125 1/31/2019	912828V56	12/4/2017	2,000,000.00	1,987,999.40	1,993,049.30	1,986,015.62	1.125	1.650	1/31/2019	245
T-Note 1.125 5/31/2019	912828SX9	12/4/2017	2,000,000.00	1,983,015.24	1,988,582.99	1,977,578.12	1.125	1.705	5/31/2019	365
T-Note 1.25 10/31/2018	912828WD8	11/9/2017	1,000,000.00	997,587.76	998,963.28	996,679.69	1.250	1.500	10/31/2018	153
T-Note 1.25 11/15/2018	912828M64	11/3/2017	1,500,000.00	1,496,857.71	1,498,599.72	1,494,375.00	1.250	1.455	11/15/2018	168
T-Note 1.25 11/30/2018	912828A34	12/18/2017	1,000,000.00	995,772.34	997,770.43	995,820.31	1.250	1.700	11/30/2018	183
T-Note 1.25 11/30/2018	912828A34	11/9/2017	2,500,000.00	2,493,201.06	2,496,776.67	2,489,550.78	1.250	1.510	11/30/2018	183
T-Note 1.25 12/31/2018	912828U99	12/15/2017	250,000.00	248,815.13	249,334.48	248,710.94	1.250	1.710	12/31/2018	214
T-Note 1.25 12/31/2018	912828U99	11/15/2017	4,000,000.00	3,986,206.66	3,992,818.07	3,979,375.00	1.250	1.560	12/31/2018	214
T-Note 1.25 12/31/2018	912828U99	11/9/2017	2,500,000.00	2,492,379.26	2,496,089.12	2,487,109.37	1.250	1.520	12/31/2018	214
T-Note 1.25 4/30/2019	912828ST8	8/29/2017	1,000,000.00	999,171.50	999,545.62	990,898.44	1.250	1.300	4/30/2019	334
T-Note 1.25 4/30/2019	912828ST8	12/4/2017	2,000,000.00	1,987,539.51	1,991,871.48	1,981,796.88	1.250	1.700	4/30/2019	334
T-Note 1.25 5/31/2019	912828XS4	8/29/2017	1,000,000.00	998,957.80	999,405.62	989,960.94	1.250	1.310	5/31/2019	365
T-Note 1.25 6/30/2019	912828XV7	8/29/2017	1,000,000.00	998,819.60	999,304.09	989,023.44	1.250	1.315	6/30/2019	395
T-Note 1.25 6/30/2019	912828XV7	12/4/2017	2,000,000.00	1,985,771.22	1,990,191.33	1,978,046.88	1.250	1.710	6/30/2019	395
T-Note 1.25 8/31/2019	912828T6	12/15/2017	1,000,000.00	991,120.14	993,496.64	986,875.00	1.250	1.780	8/31/2019	457
T-Note 1.375 1/31/2020	912828UL2	12/8/2017	500,000.00	495,541.63	496,531.12	491,894.53	1.375	1.800	1/31/2020	610
T-Note 1.375 10/31/2020	912828L99	12/8/2017	500,000.00	492,776.04	493,964.10	487,070.31	1.375	1.890	10/31/2020	884
T-Note 1.375 11/30/2018	912828RT9	11/16/2017	3,000,000.00	2,994,607.85	2,997,396.40	2,989,101.57	1.375	1.550	11/30/2018	183
T-Note 1.375 11/30/2018	912828RT9	8/29/2017	1,000,000.00	1,001,520.40	1,000,607.50	996,367.19	1.375	1.252	11/30/2018	183
T-Note 1.375 12/31/2018	912828RY8	8/29/2017	1,000,000.00	1,001,448.97	1,000,634.11	995,507.81	1.375	1.265	12/31/2018	214
T-Note 1.375 2/28/2019	912828SH4	12/4/2017	2,000,000.00	1,992,788.72	1,995,634.86	1,987,500.00	1.375	1.670	2/28/2019	273
T-Note 1.375 2/28/2019	912828SH4	12/15/2017	1,000,000.00	995,829.13	997,412.16	993,750.00	1.375	1.725	2/28/2019	273
	912828J50	12/8/2017	500,000.00	495,162.69	496,197.98	491,269.53	1.375	1.820	2/29/2020	639

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 1.375 2/29/2020										
T-Note 1.375 3/31/2020	912828J84	12/8/2017	500,000.00	494,928.52	495,974.06	490,859.38	1.375	1.825	3/31/2020	670
T-Note 1.375 4/30/2020	912828K58	12/8/2017	500,000.00	494,748.07	495,793.65	490,371.10	1.375	1.825	4/30/2020	700
T-Note 1.375 6/30/2018	912828VK3	12/18/2017	1,000,000.00	999,493.63	999,921.70	999,699.97	1.375	1.470	6/30/2018	30
T-Note 1.375 6/30/2018	912828VK3	1/30/2018	8,000,000.00	7,995,466.17	7,999,099.24	7,997,599.76	1.375	1.510	6/30/2018	30
T-Note 1.375 7/31/2018	912828VQ0	1/3/2018	20,000,000.00	19,977,651.42	19,993,477.21	19,985,348.40	1.375	1.570	7/31/2018	61
T-Note 1.375 7/31/2018	912828VQ0	11/10/2017	5,000,000.00	4,999,074.52	4,999,785.34	4,996,337.10	1.375	1.400	7/31/2018	61
T-Note 1.375 7/31/2018	912828VQ0	12/15/2017	250,000.00	249,749.82	249,933.07	249,816.86	1.375	1.535	7/31/2018	61
T-Note 1.375 7/31/2018	912828VQ0	12/18/2017	1,000,000.00	998,981.66	999,723.92	999,267.42	1.375	1.540	7/31/2018	61
T-Note 1.375 7/31/2019	9128282K5	12/15/2017	1,000,000.00	993,763.54	995,519.84	989,414.06	1.375	1.765	7/31/2019	426
T-Note 1.375 8/31/2020	912828L32	12/8/2017	500,000.00	493,512.49	494,644.71	488,164.06	1.375	1.865	8/31/2020	823
T-Note 1.375 9/30/2018	912828RH5	11/9/2017	2,000,000.00	1,998,229.21	1,999,335.27	1,995,859.40	1.375	1.475	9/30/2018	122
T-Note 1.375 9/30/2018	912828RH5	12/18/2017	1,000,000.00	997,939.86	999,121.20	997,929.70	1.375	1.640	9/30/2018	122
T-Note 1.375 9/30/2018	912828RH5	11/16/2017	3,000,000.00	2,996,494.26	2,998,655.03	2,993,789.10	1.375	1.510	9/30/2018	122
T-Note 1.375 9/30/2020	912828L65	12/8/2017	500,000.00	493,250.69	494,394.20	487,714.85	1.375	1.870	9/30/2020	853
T-Note 1.5 1/31/2019	912828B33	8/29/2017	1,000,000.00	1,003,155.76	1,001,486.85	995,507.81	1.500	1.275	1/31/2019	245
T-Note 1.5 10/31/2019	912828F62	12/8/2017	1,500,000.00	1,492,199.41	1,494,160.83	1,482,246.09	1.500	1.780	10/31/2019	518
T-Note 1.5 11/30/2019	912828G61	12/8/2017	1,500,000.00	1,491,870.25	1,493,829.50	1,480,781.25	1.500	1.780	11/30/2019	548
T-Note 1.5 2/28/2019	912828C24	12/8/2017	1,500,000.00	1,496,361.97	1,497,778.12	1,492,089.84	1.500	1.700	2/28/2019	273
T-Note 1.5 3/31/2019	912828SN1	12/4/2017	2,000,000.00	1,994,780.49	1,996,708.03	1,988,203.12	1.500	1.700	3/31/2019	304
T-Note 1.5 5/31/2019	912828WL0	12/15/2017	1,000,000.00	996,269.11	997,440.27	992,460.94	1.500	1.760	5/31/2019	365
T-Note 1.5 5/31/2019	912828WL0	12/8/2017	1,500,000.00	1,494,767.34	1,496,456.55	1,488,691.41	1.500	1.740	5/31/2019	365
T-Note 1.5 5/31/2020	912828XE5	12/8/2017	500,000.00	495,779.68	496,591.10	491,054.69	1.500	1.850	5/31/2020	731
T-Note 1.5 7/15/2020	9128282J8	12/8/2017	500,000.00	495,443.55	496,278.10	490,371.10	1.500	1.860	7/15/2020	776
T-Note 1.5 8/31/2018	912828RE2	2/15/2018	20,000,000.00	19,968,097.50	19,985,101.37	19,977,400.00	1.500	1.800	8/31/2018	92
T-Note 1.5 8/31/2018	912828RE2	12/18/2017	1,000,000.00	999,369.82	999,773.53	998,870.00	1.500	1.590	8/31/2018	92
T-Note 1.5 8/31/2018	912828RE2	11/10/2017	5,000,000.00	5,002,357.10	5,000,737.60	4,994,350.00	1.500	1.440	8/31/2018	92
T-Note 1.5 8/31/2018	912828RE2	5/7/2018	3,000,000.00	2,996,190.41	2,996,978.60	2,996,610.00	1.500	1.900	8/31/2018	92
T-Note 1.625 11/30/2020	912828M98	12/8/2017	500,000.00	496,036.37	496,670.26	489,609.38	1.625	1.900	11/30/2020	914
T-Note 1.625 12/31/2019	912828G95	12/4/2017	2,000,000.00	1,994,922.36	1,996,116.31	1,976,953.12	1.625	1.749	12/31/2019	579
T-Note 1.625 12/31/2019	912828G95	12/8/2017	1,500,000.00	1,494,702.56	1,495,926.67	1,482,714.84	1.625	1.800	12/31/2019	579
T-Note 1.625 3/31/2019	912828C65	8/29/2017	1,000,000.00	1,005,369.09	1,002,819.00	994,921.88	1.625	1.282	3/31/2019	304
	912828C65	12/8/2017	1,500,000.00	1,498,149.04	1,498,822.82	1,492,382.82	1.625	1.720	3/31/2019	304

Description	CUSIP/Ticker	Settlement Date	Face Amount/Shares	Cost Value	Book Value	Market Value	Coupon Rate	YTM @ Cost	Maturity Date	Days To Maturity
T-Note 1.625 3/31/2019										
T-Note 1.625 3/31/2019	912828C65	12/15/2017	1,000,000.00	998,529.39	999,050.82	994,921.88	1.625	1.739	3/31/2019	304
T-Note 1.625 4/30/2019	912828D23	12/15/2017	1,000,000.00	998,301.62	998,867.75	994,296.88	1.625	1.749	4/30/2019	334
T-Note 1.625 6/30/2019	912828WS5	12/8/2017	1,500,000.00	1,497,001.62	1,497,918.52	1,489,394.54	1.625	1.755	6/30/2019	395
T-Note 1.625 6/30/2019	912828WS5	12/15/2017	1,000,000.00	997,950.39	998,559.44	992,929.69	1.625	1.760	6/30/2019	395
T-Note 1.625 6/30/2020	912828XH8	12/8/2017	500,000.00	497,132.97	497,666.51	491,894.53	1.625	1.855	6/30/2020	761
T-Note 1.625 7/31/2019	912828WW6	12/8/2017	1,500,000.00	1,496,837.38	1,497,754.54	1,488,222.66	1.625	1.755	7/31/2019	426
T-Note 1.625 7/31/2019	912828WW6	12/4/2017	2,000,000.00	1,997,055.70	1,997,923.39	1,984,296.88	1.625	1.715	7/31/2019	426
T-Note 1.625 8/31/2019	912828D80	12/8/2017	1,500,000.00	1,496,304.34	1,497,323.43	1,486,933.59	1.625	1.770	8/31/2019	457
T-Note 1.75 10/31/2018	912828RP7	11/16/2017	5,000,000.00	5,010,857.96	5,004,760.08	4,993,750.00	1.750	1.520	10/31/2018	153
T-Note 1.75 9/30/2019	912828F39	12/4/2017	2,000,000.00	2,000,696.88	2,000,510.35	1,984,609.38	1.750	1.730	9/30/2019	487
T-Note 2.375 6/30/2018	912828QT0	11/10/2017	5,000,000.00	5,031,799.96	5,004,112.06	5,002,470.55	2.375	1.370	6/30/2018	30
<b>Sub Total / Average</b>			<b>256,500,000.00</b>	<b>255,526,212.43</b>	<b>255,957,446.71</b>	<b>255,377,949.53</b>	<b>1.063</b>	<b>1.648</b>		<b>169</b>
<b>Total / Average</b>			<b>449,500,322.91</b>	<b>448,469,074.51</b>	<b>448,908,847.56</b>	<b>447,688,740.63</b>	<b>1.071</b>	<b>1.652</b>		<b>173</b>

City of El Paso  
Transactions Summary  
MONTHLY Proof for Accuracy - Transaction Summary  
Group By: Action  
Portfolio / Report Group: All Portfolios  
Begin Date: 02/28/2018, End Date: 05/31/2018

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
<b>Buy</b>										
FHLB 0 5/14/2018	313385WU6	Wells Fargo	4/26/2018	4/26/2018	1.661	5,000,000.00	4,995,850.00	99.917	0.00	4,995,850.00
FHLB 0 5/21/2018	313385XB7	Wells Fargo	4/26/2018	4/26/2018	1.667	5,000,000.00	4,994,218.75	99.884375	0.00	4,994,218.75
FHLB 0 5/3/2018	313385WH5	Wells Fargo	4/26/2018	4/26/2018	1.646	5,000,000.00	4,998,400.69	99.968014	0.00	4,998,400.69
FHLB 0 5/30/2018	313385XL5	Wells Fargo	4/26/2018	4/26/2018	1.678	5,000,000.00	4,992,090.28	99.841806	0.00	4,992,090.28
FHLB 0 5/30/2018	313385XL5	Wells Fargo	4/2/2018	4/3/2018	1.695	20,000,000.00	19,946,483.33	99.732417	0.00	19,946,483.33
FHLB 0 6/27/2018	313385YQ3	Wells Fargo	5/4/2018	5/4/2018	1.750	5,345,000.00	5,331,009.46	99.73825	0.00	5,331,009.46
FHLB 0 6/5/2018	313385XS0	Wells Fargo	4/30/2018	4/30/2018	1.678	5,000,000.00	4,991,625.00	99.8325	0.00	4,991,625.00
FHLB 0 8/27/2018	313385D52	Hilltop Securities	5/30/2018	5/31/2018	1.919	30,000,000.00	29,859,933.33	99.533111	0.00	29,859,933.33
FHLB 0 8/31/2018	313385D94	Wells Fargo	4/30/2018	4/30/2018	1.872	5,000,000.00	4,968,225.00	99.3645	0.00	4,968,225.00
FHLB 0 8/31/2018	313385D94	Wells Fargo	4/27/2018	4/27/2018	1.872	4,000,000.00	3,973,960.00	99.349	0.00	3,973,960.00
T-Bill 0 8/30/2018	912796PW3	Hilltop Securities	4/3/2018	4/4/2018	1.865	20,000,000.00	19,849,862.22	99.249311	0.00	19,849,862.22
T-Note 0.75 8/31/2018	9128282C3	Wells Fargo	4/13/2018	4/16/2018	1.865	8,000,000.00	7,966,968.53	99.587107	7,663.04	7,974,631.57
T-Note 1.5 8/31/2018	912828RE2	Wells Fargo	5/4/2018	5/7/2018	1.900	3,000,000.00	2,996,190.41	99.873014	8,315.22	3,004,505.63
<b>Sub Total / Average</b>						<b>120,345,000.00</b>	<b>119,864,817.00</b>		<b>15,978.26</b>	<b>119,880,795.26</b>
<b>Deposit</b>										
Logic LGIP	LOGIC01	None	5/31/2018	5/31/2018	0.000	9,399.63	9,399.63	100	0.00	9,399.63
Logic LGIP	LOGIC01	None	4/30/2018	4/30/2018	0.000	8,642.39	8,642.39	100	0.00	8,642.39
Logic LGIP	LOGIC01	None	3/29/2018	3/29/2018	0.000	7,963.34	7,963.34	100	0.00	7,963.34
TexasDaily LGIP	TEXASDAILY	None	5/31/2018	5/31/2018	0.000	3,079.89	3,079.89	100	0.00	3,079.89
TexasDaily LGIP	TEXASDAILY	None	4/30/2018	4/30/2018	0.000	7,277.19	7,277.19	100	0.00	7,277.19
TexasDaily LGIP	TEXASDAILY	None	3/29/2018	3/29/2018	0.000	9,276.92	9,276.92	100	0.00	9,276.92
TexPool LGIP	TEXPOOL	None	5/31/2018	5/31/2018	0.000	24,486.24	24,486.24	100	0.00	24,486.24
TexPool LGIP	TEXPOOL	None	4/30/2018	4/30/2018	0.000	21,343.14	21,343.14	100	0.00	21,343.14
TexPool LGIP	TEXPOOL	None	4/13/2018	4/13/2018	0.000	5,000,000.00	5,000,000.00	100	0.00	5,000,000.00
TexPool LGIP	TEXPOOL	None	3/29/2018	3/29/2018	0.000	12,139.51	12,139.51	100	0.00	12,139.51
TexPool LGIP	TEXPOOL	None	3/20/2018	3/20/2018	0.000	7,000,000.00	7,000,000.00	100	0.00	7,000,000.00
TexStar LGIP	TEXSTAR	None	5/31/2018	5/31/2018	0.000	3,709.97	3,709.97	100	0.00	3,709.97
TexStar LGIP	TEXSTAR	None	4/30/2018	4/30/2018	0.000	23,382.36	23,382.36	100	0.00	23,382.36
TexStar LGIP	TEXSTAR	None	3/29/2018	3/29/2018	0.000	24,572.09	24,572.09	100	0.00	24,572.09
TexStar LGIP	TEXSTAR	None	3/12/2018	3/12/2018	0.000	14,000,000.00	14,000,000.00	100	0.00	14,000,000.00
Wells Fargo MM	WFCITY	None	5/31/2018	5/31/2018	0.000	1,786.47	1,786.47	100	0.00	1,786.47
Wells Fargo MM	WFCITY	None	5/10/2018	5/10/2018	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	4/30/2018	4/30/2018	0.000	8,756.87	8,756.87	100	0.00	8,756.87
Wells Fargo MM	WFCITY	None	4/30/2018	4/30/2018	0.000	1,000,000.00	1,000,000.00	100	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	4/17/2018	4/17/2018	0.000	7,000,000.00	7,000,000.00	100	0.00	7,000,000.00
Wells Fargo MM	WFCITY	None	4/13/2018	4/13/2018	0.000	4,000,000.00	4,000,000.00	100	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	4/2/2018	4/2/2018	0.000	40,000,000.00	40,000,000.00	100	0.00	40,000,000.00
Wells Fargo MM	WFCITY	None	3/29/2018	3/29/2018	0.000	1,489.86	1,489.86	100	0.00	1,489.86
Wells Fargo MM	WFCITY	None	3/20/2018	3/20/2018	0.000	4,000,000.00	4,000,000.00	100	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	3/19/2018	3/19/2018	0.000	7,000,000.00	7,000,000.00	100	0.00	7,000,000.00
<b>Sub Total / Average</b>						<b>90,167,305.87</b>	<b>90,167,305.87</b>		<b>0.00</b>	<b>90,167,305.87</b>

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
<b>Interest</b>										
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	5/29/2018	5/29/2018	0.000	0.00	0.00		281.92	281.92
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	4/29/2018	4/29/2018	0.000	0.00	0.00		291.32	291.32
1ST TRUST BANK INC 1.4 9/28/2018	33732TAZ5	None	3/29/2018	3/29/2018	0.000	0.00	0.00		272.52	272.52
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	5/22/2018	5/22/2018	0.000	0.00	0.00		291.99	291.99
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	4/22/2018	4/22/2018	0.000	0.00	0.00		301.72	301.72
Access Bank, Omaha NE 1.45 11/23/2018	00435JAV5	None	3/22/2018	3/22/2018	0.000	0.00	0.00		272.52	272.52
Ally Bank UT 1.45 3/26/2018	02006LUD3	None	3/26/2018	3/26/2018	0.000	0.00	0.00	1,781.12		1,781.12
American National Bank MN 1.45 11/15/2018	02769QCC1	None	5/15/2018	5/15/2018	0.000	0.00	0.00		291.99	291.99
American National Bank MN 1.45 11/15/2018	02769QCC1	None	4/15/2018	4/15/2018	0.000	0.00	0.00		301.72	301.72
American National Bank MN 1.45 11/15/2018	02769QCC1	None	3/15/2018	3/15/2018	0.000	0.00	0.00		272.52	272.52
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	5/11/2018	5/11/2018	0.000	0.00	0.00		281.92	281.92
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	4/11/2018	4/11/2018	0.000	0.00	0.00		291.32	291.32
American Plus Bank NA 1.4 10/11/2018	02905LAR6	None	3/11/2018	3/11/2018	0.000	0.00	0.00		263.12	263.12
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	5/22/2018	5/22/2018	0.000	0.00	0.00		322.19	322.19
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	4/22/2018	4/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF HOPE 1.6 3/22/2019	062683AN7	None	3/22/2018	3/22/2018	0.000	0.00	0.00		300.71	300.71
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	5/17/2018	5/17/2018	0.000	0.00	0.00		291.99	291.99
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	4/17/2018	4/17/2018	0.000	0.00	0.00		301.72	301.72
Bank of Kremlin 1.45 11/16/2018	063046AE6	None	3/17/2018	3/17/2018	0.000	0.00	0.00		272.52	272.52
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	5/22/2018	5/22/2018	0.000	0.00	0.00		322.19	322.19
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	4/22/2018	4/22/2018	0.000	0.00	0.00		332.93	332.93
BANK OF PRINCETON 1.6 9/23/2019	064520AF6	None	3/22/2018	3/22/2018	0.000	0.00	0.00		300.71	300.71
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	5/22/2018	5/22/2018	0.000	0.00	0.00		382.60	382.60
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	4/22/2018	4/22/2018	0.000	0.00	0.00		395.36	395.36
Bank of Tennessee 1.9 3/23/2020	065284FW6	None	3/22/2018	3/22/2018	0.000	0.00	0.00		357.10	357.10
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	5/29/2018	5/29/2018	0.000	0.00	0.00		332.26	332.26
	064302BC5	None	4/29/2018	4/29/2018	0.000	0.00	0.00		343.34	343.34

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Bank of the Panhandle 1.65 9/30/2019										
Bank of the Panhandle 1.65 9/30/2019	064302BC5	None	3/29/2018	3/29/2018	0.000	0.00	0.00		321.18	321.18
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	5/31/2018	5/31/2018	0.000	0.00	0.00		332.93	332.93
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	4/30/2018	4/30/2018	0.000	0.00	0.00		322.19	322.19
Bankers Bank Oklahoma OK 1.6 5/31/2019	06610QDL2	None	3/31/2018	3/31/2018	0.000	0.00	0.00		332.93	332.93
BANKUNITED 1.55 2/15/2019	066519EE5	None	5/15/2018	5/15/2018	0.000	0.00	0.00		1,883.14	1,883.14
BARCLAYS BANK/DELAWARE 1.7 9/20/2019	06740KKT3	None	3/20/2018	3/20/2018	0.000	0.00	0.00		2,065.38	2,065.38
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	5/4/2018	5/4/2018	0.000	0.00	0.00		332.26	332.26
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	4/4/2018	4/4/2018	0.000	0.00	0.00		343.34	343.34
Belmont Bank & Trust Co 1.65 7/5/2019	08016PCN7	None	3/4/2018	3/4/2018	0.000	0.00	0.00		310.11	310.11
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	5/6/2018	5/6/2018	0.000	0.00	0.00		271.85	271.85
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	4/6/2018	4/6/2018	0.000	0.00	0.00		280.91	280.91
BIDDEFORD SAVINGS BANK 1.35 9/6/2018	08883ABG6	None	3/6/2018	3/6/2018	0.000	0.00	0.00		253.73	253.73
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	5/30/2018	5/30/2018	0.000	0.00	0.00		342.33	342.33
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	4/30/2018	4/30/2018	0.000	0.00	0.00		353.74	353.74
BLC Community Bank 1.7 9/30/2019	05549CGP9	None	3/30/2018	3/30/2018	0.000	0.00	0.00		342.33	342.33
BMW BANK NORTH AMERICA 1.85 3/16/2020	05580AKH6	None	3/15/2018	3/15/2018	0.000	0.00	0.00		2,247.62	2,247.62
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	5/14/2018	5/14/2018	0.000	0.00	0.00		322.19	322.19
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	4/14/2018	4/14/2018	0.000	0.00	0.00		332.93	332.93
Boston Private Bank & TR 1.6 5/14/2019	101120DR1	None	3/14/2018	3/14/2018	0.000	0.00	0.00		300.71	300.71
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	5/29/2018	5/29/2018	0.000	0.00	0.00		302.05	302.05
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	4/29/2018	4/29/2018	0.000	0.00	0.00		312.12	312.12
Brand Banking Co 1.5 11/28/2018	105245HJ6	None	3/29/2018	3/29/2018	0.000	0.00	0.00		291.99	291.99
Brickell Bank 2 12/27/2019	10801DAM3	None	5/29/2018	5/29/2018	0.000	0.00	0.00		402.74	402.74
Brickell Bank 2 12/27/2019	10801DAM3	None	4/29/2018	4/29/2018	0.000	0.00	0.00		416.16	416.16
	10801DAM3	None	3/29/2018	3/29/2018	0.000	0.00	0.00		389.32	389.32



Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Brickell Bank 2 12/27/2019										
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	5/15/2018	5/15/2018	0.000	0.00	0.00		352.40	352.40
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	4/15/2018	4/15/2018	0.000	0.00	0.00		364.14	364.14
Bridgewater Bank Bloom NM 1.75 5/15/2020	108622GB1	None	3/15/2018	3/15/2018	0.000	0.00	0.00		328.90	328.90
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	5/19/2018	5/19/2018	0.000	0.00	0.00		402.74	402.74
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	4/19/2018	4/19/2018	0.000	0.00	0.00		416.16	416.16
Capital Bank (AR) 2 2/19/2020	139797GJ7	None	3/19/2018	3/19/2018	0.000	0.00	0.00		375.89	375.89
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	None	3/23/2018	3/23/2018	0.000	0.00	0.00		244.33	244.33
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	5/19/2018	5/19/2018	0.000	0.00	0.00		402.74	402.74
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	4/19/2018	4/19/2018	0.000	0.00	0.00		416.16	416.16
Carolina Alliance Bank 2 1/21/2020	14376RBB2	None	3/19/2018	3/19/2018	0.000	0.00	0.00		375.89	375.89
CATHAY BANK 1.6 3/7/2019	149159LF0	None	5/7/2018	5/7/2018	0.000	0.00	0.00		322.19	322.19
CATHAY BANK 1.6 3/7/2019	149159LF0	None	4/7/2018	4/7/2018	0.000	0.00	0.00		332.93	332.93
CATHAY BANK 1.6 3/7/2019	149159LF0	None	3/7/2018	3/7/2018	0.000	0.00	0.00		300.71	300.71
Chester County 1.839 5/15/2019	165573C20	None	5/15/2018	5/15/2018	0.000	0.00	0.00	4,597.50		4,597.50
Citizens Bank (PA) 1.45 4/17/2018	17417QES8	None	4/17/2018	4/17/2018	0.000	0.00	0.00		875.96	875.96
Citizens Bank NA (RI) 1.45 4/17/2018	75524KJS4	None	4/17/2018	4/17/2018	0.000	0.00	0.00		875.96	875.96
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	5/27/2018	5/27/2018	0.000	0.00	0.00		281.92	281.92
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	4/27/2018	4/27/2018	0.000	0.00	0.00		291.32	291.32
CITIZENS COMMUNITY FEDER 1.4 9/27/2018	17490BAK2	None	3/27/2018	3/27/2018	0.000	0.00	0.00		263.12	263.12
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	5/22/2018	5/22/2018	0.000	0.00	0.00		332.26	332.26
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	4/22/2018	4/22/2018	0.000	0.00	0.00		343.34	343.34
Citizens First Bank 1.65 8/22/2019	17462TBB6	None	3/22/2018	3/22/2018	0.000	0.00	0.00		310.11	310.11
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	5/22/2018	5/22/2018	0.000	0.00	0.00		352.40	352.40
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	4/22/2018	4/22/2018	0.000	0.00	0.00		364.14	364.14
Citizens State Bank 1.75 11/22/2019	17670LAN6	None	3/22/2018	3/22/2018	0.000	0.00	0.00		328.90	328.90
Clayton SD C BABS 4.5 3/1/2019	184270JJ6	None	3/1/2018	3/1/2018	0.000	0.00	0.00	26,212.50		26,212.50
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	5/15/2018	5/15/2018	0.000	0.00	0.00		362.47	362.47

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	4/15/2018	4/15/2018	0.000	0.00	0.00		374.55	374.55
Clinton Bank & Trust 1.8 12/13/2019	51508TAA4	None	3/15/2018	3/15/2018	0.000	0.00	0.00		338.30	338.30
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	5/6/2018	5/6/2018	0.000	0.00	0.00		312.12	312.12
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	4/6/2018	4/6/2018	0.000	0.00	0.00		322.53	322.53
Commercial Bank Harrogate 1.55 7/8/2019	20143PDF4	None	3/6/2018	3/6/2018	0.000	0.00	0.00		291.32	291.32
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	5/7/2018	5/7/2018	0.000	0.00	0.00		302.05	302.05
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	4/7/2018	4/7/2018	0.000	0.00	0.00		312.12	312.12
Commonwealth Co-Op Bank MA 1.5 2/7/2019	202766AR2	None	3/7/2018	3/7/2018	0.000	0.00	0.00		281.92	281.92
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	5/13/2018	5/13/2018	0.000	0.00	0.00		392.67	392.67
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	4/13/2018	4/13/2018	0.000	0.00	0.00		405.76	405.76
ConnectOne Bank 1.95 6/15/2020	20786ABX2	None	3/13/2018	3/13/2018	0.000	0.00	0.00		366.49	366.49
Cornerstone Community BA 1.3 8/30/2018	219240BN7	None	5/30/2018	5/30/2018	0.000	0.00	0.00		261.78	261.78
Cornerstone Community BA 1.3 8/30/2018	219240BN7	None	4/30/2018	4/30/2018	0.000	0.00	0.00		270.51	270.51
Cornerstone Community BA 1.3 8/30/2018	219240BN7	None	3/30/2018	3/30/2018	0.000	0.00	0.00		261.78	261.78
COVENANT BANK 1.6 9/30/2019	22285EAL3	None	3/29/2018	3/29/2018	0.000	0.00	0.00	1,943.89		1,943.89
Crescom Bank 1.7 11/29/2019	225862DH1	None	5/29/2018	5/29/2018	0.000	0.00	0.00		342.33	342.33
Crescom Bank 1.7 11/29/2019	225862DH1	None	4/29/2018	4/29/2018	0.000	0.00	0.00		353.74	353.74
Crescom Bank 1.7 11/29/2019	225862DH1	None	3/29/2018	3/29/2018	0.000	0.00	0.00		330.92	330.92
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	5/20/2018	5/20/2018	0.000	0.00	0.00		342.33	342.33
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	4/20/2018	4/20/2018	0.000	0.00	0.00		353.74	353.74
Crossfirst Bank 1.7 11/20/2019	22766ABY0	None	3/20/2018	3/20/2018	0.000	0.00	0.00		319.51	319.51
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	5/2/2018	5/2/2018	0.000	0.00	0.00		382.60	382.60
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	4/2/2018	4/2/2018	0.000	0.00	0.00		395.36	395.36
Cumberland Federal Bank 1.9 10/2/2020	23062KBL5	None	3/2/2018	3/2/2018	0.000	0.00	0.00		357.10	357.10
DISCOVER BANK 1.6 3/7/2019	254673BT2	None	3/7/2018	3/7/2018	0.000	0.00	0.00	1,943.89		1,943.89
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	5/20/2018	5/20/2018	0.000	0.00	0.00		332.26	332.26
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	4/20/2018	4/20/2018	0.000	0.00	0.00		343.34	343.34

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
DOUGLAS NATIONAL BANK 1.65 9/20/2019	259744DU1	None	3/20/2018	3/20/2018	0.000	0.00	0.00		310.11	310.11
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	5/28/2018	5/28/2018	0.000	0.00	0.00		342.33	342.33
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	4/28/2018	4/28/2018	0.000	0.00	0.00		353.74	353.74
EAST BOSTON SAVINGS BANK 1.7 9/27/2019	27113PBZ3	None	3/28/2018	3/28/2018	0.000	0.00	0.00		319.51	319.51
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	5/29/2018	5/29/2018	0.000	0.00	0.00		302.05	302.05
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	4/29/2018	4/29/2018	0.000	0.00	0.00		312.12	312.12
ENTERPRISE BANK/PA 1.5 9/28/2018	29367RJU1	None	3/29/2018	3/29/2018	0.000	0.00	0.00		291.99	291.99
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	5/27/2018	5/27/2018	0.000	0.00	0.00		322.19	322.19
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	4/27/2018	4/27/2018	0.000	0.00	0.00		332.93	332.93
EVERGREEN BANK GROUP 1.6 9/27/2019	300185GE9	None	3/27/2018	3/27/2018	0.000	0.00	0.00		300.71	300.71
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	5/30/2018	5/30/2018	0.000	0.00	0.00		332.26	332.26
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	4/30/2018	4/30/2018	0.000	0.00	0.00		343.34	343.34
Fairfield National Bank 1.65 8/30/2019	304549BA5	None	3/30/2018	3/30/2018	0.000	0.00	0.00		332.26	332.26
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	5/21/2018	5/21/2018	0.000	0.00	0.00		392.67	392.67
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	4/21/2018	4/21/2018	0.000	0.00	0.00		405.76	405.76
Farmers & Merchants Bank (MD) 1.95 6/22/2020	30810NBC9	None	3/21/2018	3/21/2018	0.000	0.00	0.00		366.49	366.49
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	5/15/2018	5/15/2018	0.000	0.00	0.00		352.40	352.40
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	4/15/2018	4/15/2018	0.000	0.00	0.00		364.14	364.14
Farmers & Merchants Bank (WI) 1.75 12/13/2019	307811BL2	None	3/15/2018	3/15/2018	0.000	0.00	0.00		328.90	328.90
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	5/22/2018	5/22/2018	0.000	0.00	0.00		372.53	372.53
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	4/22/2018	4/22/2018	0.000	0.00	0.00		384.95	384.95
Farmers State Bank (IA) 1.85 9/20/2019	31034UAC2	None	3/22/2018	3/22/2018	0.000	0.00	0.00		347.70	347.70
	3133EGJ48	None	5/16/2018	5/16/2018	0.000	0.00	0.00		4,450.00	4,450.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
FFCB 0.89 11/16/2018										
FFCB 1.59 10/1/2018	3133EDWN8	None	4/1/2018	4/1/2018	0.000	0.00	0.00		11,925.00	11,925.00
FHLB 0.875 3/19/2018	3130A7CX1	None	3/19/2018	3/19/2018	0.000	0.00	0.00		3,850.00	3,850.00
FHLB 1 5/24/2018-16	3130A8VL4	None	5/24/2018	5/24/2018	0.000	0.00	0.00		3,750.00	3,750.00
FHLB 1.05 5/25/2018	3130A5H85	None	5/25/2018	5/25/2018	0.000	0.00	0.00		10,500.00	10,500.00
FHLB 1.26 3/15/2019-17	3130A7G25	None	3/15/2018	3/15/2018	0.000	0.00	0.00		6,300.00	6,300.00
FHLB 1.36 3/29/2019	3130ABQ25	None	3/29/2018	3/29/2018	0.000	0.00	0.00		20,400.00	20,400.00
FHLB 1.375 9/13/2019	313380FB8	None	3/13/2018	3/13/2018	0.000	0.00	0.00		20,625.00	20,625.00
FHLB 1.48 4/17/2018	3130A0QT0	None	4/17/2018	4/17/2018	0.000	0.00	0.00		7,400.00	7,400.00
FHLB 1.5 9/27/2019	313382H89	None	3/27/2018	3/27/2018	0.000	0.00	0.00		15,337.50	15,337.50
FHLB 1.6 5/30/2019	313379KL2	None	5/31/2018	5/31/2018	0.000	0.00	0.00		8,000.00	8,000.00
FHLMC 1.11 9/28/2018-17	3134G7G96	None	3/28/2018	3/28/2018	0.000	0.00	0.00		5,550.00	5,550.00
FHLMC 1.125 4/15/2019	3137EADZ9	None	4/15/2018	4/15/2018	0.000	0.00	0.00		5,625.00	5,625.00
FHLMC 1.125 5/28/2019-17	3134GAXB5	None	5/28/2018	5/28/2018	0.000	0.00	0.00		5,625.00	5,625.00
FHLMC 3.75 3/27/2019	3137EACA5	None	3/27/2018	3/27/2018	0.000	0.00	0.00		56,250.00	56,250.00
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	5/29/2018	5/29/2018	0.000	0.00	0.00		322.19	322.19
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	4/29/2018	4/29/2018	0.000	0.00	0.00		332.93	332.93
FIRST BANK NC 1.6 9/30/2019	31931TET8	None	3/29/2018	3/29/2018	0.000	0.00	0.00		311.45	311.45
First BK Owasso 1.55 2/28/2019	31927LAF5	None	5/30/2018	5/30/2018	0.000	0.00	0.00		312.12	312.12
First BK Owasso 1.55 2/28/2019	31927LAF5	None	4/30/2018	4/30/2018	0.000	0.00	0.00		322.53	322.53
First BK Owasso 1.55 2/28/2019	31927LAF5	None	3/30/2018	3/30/2018	0.000	0.00	0.00		312.12	312.12
First Citrus Bank 1.4 10/26/2018	319590CX1	None	5/27/2018	5/27/2018	0.000	0.00	0.00		281.92	281.92
First Citrus Bank 1.4 10/26/2018	319590CX1	None	4/27/2018	4/27/2018	0.000	0.00	0.00		291.32	291.32
First Citrus Bank 1.4 10/26/2018	319590CX1	None	3/27/2018	3/27/2018	0.000	0.00	0.00		263.12	263.12
First General Bank 1.2 9/28/2018	320337BJ6	None	5/30/2018	5/30/2018	0.000	0.00	0.00		241.64	241.64
First General Bank 1.2 9/28/2018	320337BJ6	None	4/30/2018	4/30/2018	0.000	0.00	0.00		249.70	249.70
First General Bank 1.2 9/28/2018	320337BJ6	None	3/30/2018	3/30/2018	0.000	0.00	0.00		241.64	241.64
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	5/17/2018	5/17/2018	0.000	0.00	0.00		281.92	281.92
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	4/17/2018	4/17/2018	0.000	0.00	0.00		291.32	291.32
First National Bank South Cali 1.4 11/16/2018	32115RBB0	None	3/17/2018	3/17/2018	0.000	0.00	0.00		263.12	263.12
First Priority Bank PA 1.65 11/12/2019	33612JHL6	None	5/10/2018	5/10/2018	0.000	0.00	0.00		2,004.64	2,004.64
	336460CC2	None	5/30/2018	5/30/2018	0.000	0.00	0.00		302.05	302.05

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
First State Bank Dequeen 1.5 6/28/2019										
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	4/30/2018	4/30/2018	0.000	0.00	0.00		312.12	312.12
First State Bank Dequeen 1.5 6/28/2019	336460CC2	None	3/30/2018	3/30/2018	0.000	0.00	0.00		302.05	302.05
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	5/29/2018	5/29/2018	0.000	0.00	0.00		302.05	302.05
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	4/29/2018	4/29/2018	0.000	0.00	0.00		312.12	312.12
FLORIDA CAPITAL BANK 1.5 9/28/2018	340569GB2	None	3/29/2018	3/29/2018	0.000	0.00	0.00		291.99	291.99
FNMA 0.875 5/21/2018	3135G0WJ8	None	5/21/2018	5/21/2018	0.000	0.00	0.00		7,218.75	7,218.75
FNMA 0.875 5/21/2018	3135G0WJ8	None	5/21/2018	5/21/2018	0.000	0.00	0.00		4,834.38	4,834.38
FNMA 1 4/30/2018	3135G0WN9	None	4/30/2018	4/30/2018	0.000	0.00	0.00		1,925.00	1,925.00
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	5/30/2018	5/30/2018	0.000	0.00	0.00		342.33	342.33
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	4/30/2018	4/30/2018	0.000	0.00	0.00		353.74	353.74
Franklin Synergy Bank 1.7 6/28/2019	35471TDR0	None	3/30/2018	3/30/2018	0.000	0.00	0.00		342.33	342.33
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	5/6/2018	5/6/2018	0.000	0.00	0.00		281.92	281.92
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	4/6/2018	4/6/2018	0.000	0.00	0.00		291.32	291.32
Frontier Bank IA 1.4 10/9/2018	359067CQ6	None	3/6/2018	3/6/2018	0.000	0.00	0.00		263.12	263.12
GRAND BANK 1.35 9/5/2018	38522AAX4	None	5/5/2018	5/5/2018	0.000	0.00	0.00		271.85	271.85
GRAND BANK 1.35 9/5/2018	38522AAX4	None	4/5/2018	4/5/2018	0.000	0.00	0.00		280.91	280.91
GRAND BANK 1.35 9/5/2018	38522AAX4	None	3/5/2018	3/5/2018	0.000	0.00	0.00		253.73	253.73
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	5/15/2018	5/15/2018	0.000	0.00	0.00		302.05	302.05
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	4/15/2018	4/15/2018	0.000	0.00	0.00		312.12	312.12
Great Southern Bank 1.5 1/15/2019	39120VRZ9	None	3/15/2018	3/15/2018	0.000	0.00	0.00		281.92	281.92
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	5/13/2018	5/13/2018	0.000	0.00	0.00		322.19	322.19
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	4/13/2018	4/13/2018	0.000	0.00	0.00		332.93	332.93
GUARANTY B&T CO DENVER 1.6 6/13/2019	400820CD6	None	3/13/2018	3/13/2018	0.000	0.00	0.00		300.71	300.71
Hanmi Bank 1.6 4/25/2019	410493CF5	None	5/25/2018	5/25/2018	0.000	0.00	0.00		322.19	322.19
Hanmi Bank 1.6 4/25/2019	410493CF5	None	4/25/2018	4/25/2018	0.000	0.00	0.00		332.93	332.93
Hanmi Bank 1.6 4/25/2019	410493CF5	None	3/25/2018	3/25/2018	0.000	0.00	0.00		300.71	300.71
	426336BK8	None	5/25/2018	5/25/2018	0.000	0.00	0.00		281.92	281.92

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Henry County Bank OH 1.4 10/25/2018										
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	4/25/2018	4/25/2018	0.000	0.00	0.00		291.32	291.32
Henry County Bank OH 1.4 10/25/2018	426336BK8	None	3/25/2018	3/25/2018	0.000	0.00	0.00		263.12	263.12
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	5/27/2018	5/27/2018	0.000	0.00	0.00		281.92	281.92
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	4/27/2018	4/27/2018	0.000	0.00	0.00		291.32	291.32
Home Exchange Bank 1.4 10/26/2018	43711ACD7	None	3/27/2018	3/27/2018	0.000	0.00	0.00		263.12	263.12
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	5/17/2018	5/17/2018	0.000	0.00	0.00		342.33	342.33
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	4/17/2018	4/17/2018	0.000	0.00	0.00		353.74	353.74
Homeland Federal Svgs Bk 1.7 11/18/2019	43739PAD4	None	3/17/2018	3/17/2018	0.000	0.00	0.00		319.51	319.51
Horatio State BK 1.65 8/30/2019	44039TAH2	None	5/31/2018	5/31/2018	0.000	0.00	0.00		343.34	343.34
Horatio State BK 1.65 8/30/2019	44039TAH2	None	4/30/2018	4/30/2018	0.000	0.00	0.00		332.26	332.26
Horatio State BK 1.65 8/30/2019	44039TAH2	None	3/31/2018	3/31/2018	0.000	0.00	0.00		343.34	343.34
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	5/16/2018	5/16/2018	0.000	0.00	0.00		342.33	342.33
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	4/16/2018	4/16/2018	0.000	0.00	0.00		353.74	353.74
Independent Bank Memphis 1.7 5/18/2020	45383USR7	None	3/16/2018	3/16/2018	0.000	0.00	0.00		319.51	319.51
Insbank 1.9 2/19/2020	45776NCE4	None	5/19/2018	5/19/2018	0.000	0.00	0.00		382.60	382.60
Insbank 1.9 2/19/2020	45776NCE4	None	4/19/2018	4/19/2018	0.000	0.00	0.00		395.36	395.36
Insbank 1.9 2/19/2020	45776NCE4	None	3/19/2018	3/19/2018	0.000	0.00	0.00		357.10	357.10
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	5/31/2018	5/31/2018	0.000	0.00	0.00		332.93	332.93
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	4/30/2018	4/30/2018	0.000	0.00	0.00		322.19	322.19
International Bank Chicago 1.6 10/31/2019	45906ABT3	None	3/31/2018	3/31/2018	0.000	0.00	0.00		332.93	332.93
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	5/28/2018	5/28/2018	0.000	0.00	0.00		281.92	281.92
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	4/28/2018	4/28/2018	0.000	0.00	0.00		291.32	291.32
INVESTORS COMMUNITY BANK 1.4 9/27/2018	46147UTC4	None	3/28/2018	3/28/2018	0.000	0.00	0.00		263.12	263.12
Isabella Bank 2 12/23/2019	464209CN3	None	5/22/2018	5/22/2018	0.000	0.00	0.00		402.74	402.74

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Isabella Bank 2 12/23/2019	464209CN3	None	4/22/2018	4/22/2018	0.000	0.00	0.00		416.16	416.16
Isabella Bank 2 12/23/2019	464209CN3	None	3/22/2018	3/22/2018	0.000	0.00	0.00		375.89	375.89
Jefferson Bank & Trust Saint Louis 1.75 5/12/2	472376AC6	None	5/9/2018	5/9/2018	0.000	0.00	0.00		1,045.45	1,045.45
Key Bank OH 1.25 10/1/2018	49306SVF0	None	3/30/2018	3/30/2018	0.000	0.00	0.00		1,518.66	1,518.66
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	5/8/2018	5/8/2018	0.000	0.00	0.00		342.33	342.33
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	4/8/2018	4/8/2018	0.000	0.00	0.00		353.74	353.74
LAKE CITY BANK WARSAW 1.7 9/9/2019	508176CM4	None	3/8/2018	3/8/2018	0.000	0.00	0.00		319.51	319.51
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	5/17/2018	5/17/2018	0.000	0.00	0.00		342.33	342.33
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	4/17/2018	4/17/2018	0.000	0.00	0.00		353.74	353.74
Lakeside Bank 1.7 11/18/2019	51210SNU7	None	3/17/2018	3/17/2018	0.000	0.00	0.00		319.51	319.51
Logic LGIP	LOGIC01	None	5/31/2018	5/31/2018	0.000	0.00	0.00		9,399.63	9,399.63
Logic LGIP	LOGIC01	None	4/30/2018	4/30/2018	0.000	0.00	0.00		8,642.39	8,642.39
Logic LGIP	LOGIC01	None	3/29/2018	3/29/2018	0.000	0.00	0.00		7,963.34	7,963.34
Luana Savings Bank 1.65 11/25/2019	5491034Z9	None	5/24/2018	5/24/2018	0.000	0.00	0.00		2,004.64	2,004.64
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	5/8/2018	5/8/2018	0.000	0.00	0.00		281.92	281.92
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	4/8/2018	4/8/2018	0.000	0.00	0.00		291.32	291.32
MAIN STREET BANK MI 1.4 9/7/2018	56035BBF2	None	3/8/2018	3/8/2018	0.000	0.00	0.00		263.12	263.12
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	5/29/2018	5/29/2018	0.000	0.00	0.00		291.99	291.99
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	4/29/2018	4/29/2018	0.000	0.00	0.00		301.72	301.72
MAINSOURCE BANK/GREENS 1.45 9/28/2018	56062HAA7	None	3/29/2018	3/29/2018	0.000	0.00	0.00		282.25	282.25
Marine Bank 1.65 5/28/2019	56817TAE1	None	5/28/2018	5/28/2018	0.000	0.00	0.00		332.26	332.26
Marine Bank 1.65 5/28/2019	56817TAE1	None	4/28/2018	4/28/2018	0.000	0.00	0.00		343.34	343.34
Marine Bank 1.65 5/28/2019	56817TAE1	None	3/28/2018	3/28/2018	0.000	0.00	0.00		310.11	310.11
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	5/6/2018	5/6/2018	0.000	0.00	0.00		291.99	291.99
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	4/6/2018	4/6/2018	0.000	0.00	0.00		301.72	301.72
Marlin Business Bank 1.45 2/6/2019	57116AQB7	None	3/6/2018	3/6/2018	0.000	0.00	0.00		272.52	272.52
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	5/30/2018	5/30/2018	0.000	0.00	0.00		342.33	342.33
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	4/30/2018	4/30/2018	0.000	0.00	0.00		353.74	353.74
Marquis Bank 1.7 11/29/2019	57161LAJ7	None	3/30/2018	3/30/2018	0.000	0.00	0.00		342.33	342.33

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Massachusetts 1.88 5/1/2019	57582P2S8	None	5/1/2018	5/1/2018	0.000	0.00	0.00		9,400.00	9,400.00
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	5/24/2018	5/24/2018	0.000	0.00	0.00		251.71	251.71
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	4/24/2018	4/24/2018	0.000	0.00	0.00		260.10	260.10
MB Financial Bank IL 1.25 9/24/2018	55266CNU6	None	3/24/2018	3/24/2018	0.000	0.00	0.00		234.93	234.93
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	None	3/26/2018	3/26/2018	0.000	0.00	0.00		1,771.38	1,771.38
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	5/15/2018	5/15/2018	0.000	0.00	0.00		291.99	291.99
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	4/15/2018	4/15/2018	0.000	0.00	0.00		301.72	301.72
MERIDIAN BANK/BERWYN PA 1.45 12/17/2018	58958PDX9	None	3/15/2018	3/15/2018	0.000	0.00	0.00		272.52	272.52
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	5/30/2018	5/30/2018	0.000	0.00	0.00		281.92	281.92
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	4/30/2018	4/30/2018	0.000	0.00	0.00		291.32	291.32
Metro City Bank GA 1.4 10/30/2018	59161TAM9	None	3/30/2018	3/30/2018	0.000	0.00	0.00		281.92	281.92
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	5/14/2018	5/14/2018	0.000	0.00	0.00		342.33	342.33
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	4/14/2018	4/14/2018	0.000	0.00	0.00		353.74	353.74
Midsouth Bank Lafayette 1.7 7/15/2019	59805FAB5	None	3/14/2018	3/14/2018	0.000	0.00	0.00		319.51	319.51
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	5/21/2018	5/21/2018	0.000	0.00	0.00		291.99	291.99
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	4/21/2018	4/21/2018	0.000	0.00	0.00		301.72	301.72
NEW REPUBLIC SAVINGS BNK 1.45 12/21/2018	64828QBL1	None	3/21/2018	3/21/2018	0.000	0.00	0.00		272.52	272.52
New York St Dorm 1.97 3/15/2020	64990EEK9	None	3/15/2018	3/15/2018	0.000	0.00	0.00		6,156.25	6,156.25
NORTHERN BANK & TRUST MA 1.7 9/30/2019	66476QBY3	None	3/29/2018	3/29/2018	0.000	0.00	0.00		1,026.99	1,026.99
Oklahoma State Water Res 3.055 4/1/2020	67919PKX0	None	4/1/2018	4/1/2018	0.000	0.00	0.00		44,603.00	44,603.00
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	5/30/2018	5/30/2018	0.000	0.00	0.00		322.19	322.19
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	4/30/2018	4/30/2018	0.000	0.00	0.00		332.93	332.93
Pacific City Bank 1.6 8/30/2019	69406PCL1	None	3/30/2018	3/30/2018	0.000	0.00	0.00		322.19	322.19
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	5/29/2018	5/29/2018	0.000	0.00	0.00		302.05	302.05
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	4/29/2018	4/29/2018	0.000	0.00	0.00		312.12	312.12
Pacific Premier Bk 1.5 11/29/2018	69478QEJ5	None	3/29/2018	3/29/2018	0.000	0.00	0.00		291.99	291.99
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	5/29/2018	5/29/2018	0.000	0.00	0.00		281.92	281.92



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PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	4/29/2018	4/29/2018	0.000	0.00	0.00		291.32	291.32
PEOPLE STATE BK NEWTON 1.4 9/28/2018	712490AR2	None	3/29/2018	3/29/2018	0.000	0.00	0.00		272.52	272.52
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	5/15/2018	5/15/2018	0.000	0.00	0.00		271.85	271.85
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	4/15/2018	4/15/2018	0.000	0.00	0.00		280.91	280.91
PEOPLES BANK/MAGNOLIA AR 1.35 9/14/2018	710505FX1	None	3/15/2018	3/15/2018	0.000	0.00	0.00		253.73	253.73
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	5/30/2018	5/30/2018	0.000	0.00	0.00		312.12	312.12
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	4/30/2018	4/30/2018	0.000	0.00	0.00		322.53	322.53
Pinnacle Bank 1.55 2/28/2019	72345SFN6	None	3/30/2018	3/30/2018	0.000	0.00	0.00		312.12	312.12
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	5/21/2018	5/21/2018	0.000	0.00	0.00		322.19	322.19
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	4/21/2018	4/21/2018	0.000	0.00	0.00		332.93	332.93
Plains State Bank Texas 1.6 5/21/2019	726547AX0	None	3/21/2018	3/21/2018	0.000	0.00	0.00		300.71	300.71
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	5/27/2018	5/27/2018	0.000	0.00	0.00		271.85	271.85
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	4/27/2018	4/27/2018	0.000	0.00	0.00		280.91	280.91
PLANTERS BANK 1.35 10/29/2018	72741PDV6	None	3/27/2018	3/27/2018	0.000	0.00	0.00		253.73	253.73
Plus International Bank 1.85 3/13/2020	72940UJA4	None	5/13/2018	5/13/2018	0.000	0.00	0.00		372.53	372.53
Plus International Bank 1.85 3/13/2020	72940UJA4	None	4/13/2018	4/13/2018	0.000	0.00	0.00		384.95	384.95
Plus International Bank 1.85 3/13/2020	72940UJA4	None	3/13/2018	3/13/2018	0.000	0.00	0.00		347.70	347.70
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	5/25/2018	5/25/2018	0.000	0.00	0.00		251.71	251.71
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	4/25/2018	4/25/2018	0.000	0.00	0.00		260.10	260.10
Premier Business Bank CA 1.25 7/25/2018	74047BAN5	None	3/25/2018	3/25/2018	0.000	0.00	0.00		234.93	234.93
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	5/29/2018	5/29/2018	0.000	0.00	0.00		352.40	352.40
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	4/29/2018	4/29/2018	0.000	0.00	0.00		364.14	364.14
PrimeSouth Bank 1.75 11/29/2019	74161ACY1	None	3/29/2018	3/29/2018	0.000	0.00	0.00		340.65	340.65
QUANTUM NATIONAL BANK GA 1.3 9/25/2018	74765JFG8	None	3/25/2018	3/25/2018	0.000	0.00	0.00		785.34	785.34
Regional Transportation Authority - Illinois 1.25	7599112M1	None	5/4/2018	5/4/2018	0.000	0.00	0.00		9,166.67	9,166.67
Regional Transportation Authority - Illinois 1.25	7599112M1	None	4/1/2018	4/1/2018	0.000	0.00	0.00		50,000.00	50,000.00

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Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	5/27/2018	5/27/2018	0.000	0.00	0.00		322.19	322.19
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	4/27/2018	4/27/2018	0.000	0.00	0.00		332.93	332.93
Rockford B&T IL 1.6 5/28/2019	77315PBK7	None	3/27/2018	3/27/2018	0.000	0.00	0.00		300.71	300.71
SAFRA NATL BANK 1.5 10/9/2018	78658QU35	None	3/7/2018	3/7/2018	0.000	0.00	0.00		1,822.40	1,822.40
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	5/8/2018	5/8/2018	0.000	0.00	0.00		332.26	332.26
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	4/8/2018	4/8/2018	0.000	0.00	0.00		343.34	343.34
SIGNATURE BK OF ARKANSAS 1.65 9/9/2019	82669LHE6	None	3/8/2018	3/8/2018	0.000	0.00	0.00		310.11	310.11
Southern States Bank 1.7 11/29/2019	843879AV9	None	5/30/2018	5/30/2018	0.000	0.00	0.00		342.33	342.33
Southern States Bank 1.7 11/29/2019	843879AV9	None	4/30/2018	4/30/2018	0.000	0.00	0.00		353.74	353.74
Southern States Bank 1.7 11/29/2019	843879AV9	None	3/30/2018	3/30/2018	0.000	0.00	0.00		342.33	342.33
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	5/8/2018	5/8/2018	0.000	0.00	0.00		281.92	281.92
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	4/8/2018	4/8/2018	0.000	0.00	0.00		291.32	291.32
SOUTHWEST NATL BANK/WICH 1.4 9/7/2018	845182AZ7	None	3/8/2018	3/8/2018	0.000	0.00	0.00		263.12	263.12
State of California 6.2 3/1/2019	13063BFU1	None	3/1/2018	3/1/2018	0.000	0.00	0.00		8,370.00	8,370.00
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	5/13/2018	5/13/2018	0.000	0.00	0.00		322.19	322.19
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	4/13/2018	4/13/2018	0.000	0.00	0.00		332.93	332.93
STEARNS BANK NA 1.6 3/13/2019	857894UF4	None	3/13/2018	3/13/2018	0.000	0.00	0.00		300.71	300.71
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	5/8/2018	5/8/2018	0.000	0.00	0.00		332.26	332.26
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	4/8/2018	4/8/2018	0.000	0.00	0.00		343.34	343.34
STERLING BANK POP BL MO 1.65 5/8/2019	85916VCF0	None	3/8/2018	3/8/2018	0.000	0.00	0.00		310.11	310.11
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	5/21/2018	5/21/2018	0.000	0.00	0.00		322.19	322.19
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	4/21/2018	4/21/2018	0.000	0.00	0.00		332.93	332.93
Summit Community Bank 1.6 11/21/2019	86604XMF0	None	3/21/2018	3/21/2018	0.000	0.00	0.00		300.71	300.71
T-Bond 0.625 4/30/2018	912828UZ1	None	4/30/2018	4/30/2018	0.000	0.00	0.00		15,625.00	15,625.00
Tenn Valley Authority 1.75 10/15/2018	880591EQ1	None	4/15/2018	4/15/2018	0.000	0.00	0.00		8,750.00	8,750.00
Texas St A&M 1.536 5/15/2018	88213ABP9	None	5/15/2018	5/15/2018	0.000	0.00	0.00		7,680.00	7,680.00
TexasDaily LGIP	TEXASDAILY	None	5/31/2018	5/31/2018	0.000	0.00	0.00		3,079.89	3,079.89

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TexasDaily LGIP	TEXASDAILY	None	4/30/2018	4/30/2018	0.000	0.00	0.00		7,277.19	7,277.19
TexasDaily LGIP	TEXASDAILY	None	3/29/2018	3/29/2018	0.000	0.00	0.00		9,276.92	9,276.92
TexPool LGIP	TEXPOOL	None	5/31/2018	5/31/2018	0.000	0.00	0.00		24,486.24	24,486.24
TexPool LGIP	TEXPOOL	None	4/30/2018	4/30/2018	0.000	0.00	0.00		21,343.14	21,343.14
TexStar LGIP	TEXSTAR	None	5/31/2018	5/31/2018	0.000	0.00	0.00		3,709.97	3,709.97
TexStar LGIP	TEXSTAR	None	4/30/2018	4/30/2018	0.000	0.00	0.00		23,382.36	23,382.36
TexStar LGIP	TEXSTAR	None	3/29/2018	3/29/2018	0.000	0.00	0.00		24,572.09	24,572.09
T-Note 0.75 10/31/2018	912828T83	None	4/30/2018	4/30/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 10/31/2018	912828T83	None	4/30/2018	4/30/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 0.75 3/31/2018	912828UU2	None	3/31/2018	3/31/2018	0.000	0.00	0.00		16,875.00	16,875.00
T-Note 0.75 3/31/2018	912828UU2	None	3/31/2018	3/31/2018	0.000	0.00	0.00		176,250.00	176,250.00
T-Note 0.75 9/30/2018	912828T42	None	3/31/2018	3/31/2018	0.000	0.00	0.00		7,500.00	7,500.00
T-Note 0.75 9/30/2018	912828T42	None	3/31/2018	3/31/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 0.875 4/15/2019	912828Q52	None	4/15/2018	4/15/2018	0.000	0.00	0.00		6,562.50	6,562.50
T-Note 0.875 5/31/2018	912828R51	None	5/31/2018	5/31/2018	0.000	0.00	0.00		8,750.00	8,750.00
T-Note 0.875 9/15/2019	912828G4	None	3/15/2018	3/15/2018	0.000	0.00	0.00		6,562.50	6,562.50
T-Note 1 10/15/2019	912828T59	None	4/15/2018	4/15/2018	0.000	0.00	0.00		10,000.00	10,000.00
T-Note 1 11/30/2019	912828UB4	None	5/31/2018	5/31/2018	0.000	0.00	0.00		10,000.00	10,000.00
T-Note 1 5/31/2018	912828VE7	None	5/31/2018	5/31/2018	0.000	0.00	0.00		60,000.00	60,000.00
T-Note 1.125 5/31/2019	912828SX9	None	5/31/2018	5/31/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 1.25 10/31/2018	912828WD8	None	4/30/2018	4/30/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 11/15/2018	912828M64	None	5/15/2018	5/15/2018	0.000	0.00	0.00		9,375.00	9,375.00
T-Note 1.25 11/30/2018	912828A34	None	5/31/2018	5/31/2018	0.000	0.00	0.00		15,625.00	15,625.00
T-Note 1.25 11/30/2018	912828A34	None	5/31/2018	5/31/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 4/30/2019	912828ST8	None	4/30/2018	4/30/2018	0.000	0.00	0.00		12,500.00	12,500.00
T-Note 1.25 4/30/2019	912828ST8	None	4/30/2018	4/30/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.25 5/31/2019	912828XS4	None	5/31/2018	5/31/2018	0.000	0.00	0.00		6,250.00	6,250.00
T-Note 1.375 10/31/2020	912828L99	None	4/30/2018	4/30/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 11/30/2018	912828RT9	None	5/31/2018	5/31/2018	0.000	0.00	0.00		20,625.00	20,625.00
T-Note 1.375 11/30/2018	912828RT9	None	5/31/2018	5/31/2018	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 3/31/2020	912828J84	None	3/31/2018	3/31/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 4/30/2020	912828K58	None	4/30/2018	4/30/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.375 9/30/2018	912828RH5	None	3/31/2018	3/31/2018	0.000	0.00	0.00		34,375.00	34,375.00
T-Note 1.375 9/30/2018	912828RH5	None	3/31/2018	3/31/2018	0.000	0.00	0.00		6,875.00	6,875.00
T-Note 1.375 9/30/2020	912828L65	None	3/31/2018	3/31/2018	0.000	0.00	0.00		3,437.50	3,437.50
T-Note 1.5 10/31/2019	912828F62	None	4/30/2018	4/30/2018	0.000	0.00	0.00		11,250.00	11,250.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
T-Note 1.5 11/30/2019	912828G61	None	5/31/2018	5/31/2018	0.000	0.00	0.00		11,250.00	11,250.00
T-Note 1.5 3/31/2019	912828SN1	None	3/31/2018	3/31/2018	0.000	0.00	0.00		15,000.00	15,000.00
T-Note 1.5 5/31/2019	912828WL0	None	5/31/2018	5/31/2018	0.000	0.00	0.00		18,750.00	18,750.00
T-Note 1.5 5/31/2020	912828XE5	None	5/31/2018	5/31/2018	0.000	0.00	0.00		3,750.00	3,750.00
T-Note 1.625 11/30/2020	912828M98	None	5/30/2018	5/30/2018	0.000	0.00	0.00		4,062.50	4,062.50
T-Note 1.625 3/31/2019	912828C65	None	3/31/2018	3/31/2018	0.000	0.00	0.00		20,312.50	20,312.50
T-Note 1.625 3/31/2019	912828C65	None	3/31/2018	3/31/2018	0.000	0.00	0.00		8,125.00	8,125.00
T-Note 1.625 4/30/2019	912828D23	None	4/30/2018	4/30/2018	0.000	0.00	0.00		8,125.00	8,125.00
T-Note 1.75 10/31/2018	912828RP7	None	4/30/2018	4/30/2018	0.000	0.00	0.00		43,750.00	43,750.00
T-Note 1.75 9/30/2019	912828F39	None	3/31/2018	3/31/2018	0.000	0.00	0.00		17,500.00	17,500.00
T-Note 2.625 4/30/2018	912828QG8	None	4/30/2018	4/30/2018	0.000	0.00	0.00		52,500.00	52,500.00
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	5/20/2018	5/20/2018	0.000	0.00	0.00		332.26	332.26
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	4/20/2018	4/20/2018	0.000	0.00	0.00		343.34	343.34
TOUCHMARK NATIONAL BANK 1.65 9/20/2019	89155MBB2	None	3/20/2018	3/20/2018	0.000	0.00	0.00		310.11	310.11
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	5/27/2018	5/27/2018	0.000	0.00	0.00		322.19	322.19
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	4/27/2018	4/27/2018	0.000	0.00	0.00		332.93	332.93
Town & Country Bank 1.6 10/28/2019	89210PBL6	None	3/27/2018	3/27/2018	0.000	0.00	0.00		300.71	300.71
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	5/30/2018	5/30/2018	0.000	0.00	0.00		261.78	261.78
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	4/30/2018	4/30/2018	0.000	0.00	0.00		270.51	270.51
United Bankers Bank IL 1.3 9/28/2018	909557EW6	None	3/30/2018	3/30/2018	0.000	0.00	0.00		261.78	261.78
Unity Bank 1.7 7/17/2019	91330ABB2	None	5/17/2018	5/17/2018	0.000	0.00	0.00		342.33	342.33
Unity Bank 1.7 7/17/2019	91330ABB2	None	4/17/2018	4/17/2018	0.000	0.00	0.00		353.74	353.74
Unity Bank 1.7 7/17/2019	91330ABB2	None	3/17/2018	3/17/2018	0.000	0.00	0.00		319.51	319.51
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	5/15/2018	5/15/2018	0.000	0.00	0.00		352.40	352.40
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	4/15/2018	4/15/2018	0.000	0.00	0.00		364.14	364.14
Washington Savings Bank 1.75 5/15/2020	939693AG2	None	3/15/2018	3/15/2018	0.000	0.00	0.00		328.90	328.90
WASHINGTON TRST WESTERLY 1.6 3/8/2019	940637JJ1	None	3/8/2018	3/8/2018	0.000	0.00	0.00		1,943.89	1,943.89
WebBank UT 1.4 9/18/2018-15	947547HP3	None	5/18/2018	5/18/2018	0.000	0.00	0.00		281.92	281.92

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
WebBank UT 1.4 9/18/2018-15	947547HP3	None	4/18/2018	4/18/2018	0.000	0.00	0.00		291.32	291.32
WebBank UT 1.4 9/18/2018-15	947547HP3	None	3/18/2018	3/18/2018	0.000	0.00	0.00		263.12	263.12
Wells Fargo MM	WFCITY	None	5/31/2018	5/31/2018	0.000	0.00	0.00		1,786.47	1,786.47
Wells Fargo MM	WFCITY	None	4/30/2018	4/30/2018	0.000	0.00	0.00		8,756.87	8,756.87
Wells Fargo MM	WFCITY	None	3/29/2018	3/29/2018	0.000	0.00	0.00		1,489.86	1,489.86
Wex Bank 1.7 11/1/2019	92937CGF9	None	5/1/2018	5/1/2018	0.000	0.00	0.00		2,065.38	2,065.38
Woodland Bank 1.7 11/25/2019	979471AD1	None	5/24/2018	5/24/2018	0.000	0.00	0.00		342.33	342.33
Woodland Bank 1.7 11/25/2019	979471AD1	None	4/24/2018	4/24/2018	0.000	0.00	0.00		353.74	353.74
Woodland Bank 1.7 11/25/2019	979471AD1	None	3/24/2018	3/24/2018	0.000	0.00	0.00		319.51	319.51
Woori America Bank 1.4 11/29/2018	981059AY4	None	5/29/2018	5/29/2018	0.000	0.00	0.00		281.92	281.92
Woori America Bank 1.4 11/29/2018	981059AY4	None	4/29/2018	4/29/2018	0.000	0.00	0.00		291.32	291.32
Woori America Bank 1.4 11/29/2018	981059AY4	None	3/29/2018	3/29/2018	0.000	0.00	0.00		272.52	272.52
<b>Sub Total / Average</b>						<b>0.00</b>	<b>0.00</b>		<b>1,360,563.36</b>	<b>1,360,563.36</b>

**Matured**

Ally Bank UT 1.45 3/26/2018	02006LUD3	Wells Fargo	3/26/2018	3/26/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Cardinal Bank VA 1.3 3/23/2018	14147VFA9	Wells Fargo	3/23/2018	3/23/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Citizens Bank (PA) 1.45 4/17/2018	17417QES8	Wells Fargo	4/17/2018	4/17/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
Citizens Bank NA (RI) 1.45 4/17/2018	75524KJS4	Wells Fargo	4/17/2018	4/17/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00
FHLB 0 3/20/2018	313385UM6	Wells Fargo	3/20/2018	3/20/2018	0.000	16,000,000.00	16,000,000.00	0	0.00	16,000,000.00
FHLB 0 3/29/2018	313385UW4	Wells Fargo	3/29/2018	3/29/2018	0.000	8,000,000.00	8,000,000.00	0	0.00	8,000,000.00
FHLB 0 3/6/2018	313385TX4	Wells Fargo	3/6/2018	3/6/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
FHLB 0 4/20/2018	313385VU7	Wells Fargo	4/20/2018	4/20/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
FHLB 0 4/20/2018	313385VU7	Hilltop Securities	4/20/2018	4/20/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 4/27/2018	313385WB8	Wells Fargo	4/27/2018	4/27/2018	0.000	6,000,000.00	6,000,000.00	0	0.00	6,000,000.00
FHLB 0 5/14/2018	313385WU6	Wells Fargo	5/14/2018	5/14/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 5/21/2018	313385XB7	Wells Fargo	5/21/2018	5/21/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 5/3/2018	313385WH5	Wells Fargo	5/3/2018	5/3/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 5/30/2018	313385XL5	Wells Fargo	5/30/2018	5/30/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
FHLB 0 5/30/2018	313385XL5	Wells Fargo	5/30/2018	5/30/2018	0.000	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00
FHLB 0.875 3/19/2018	3130A7CX1	Wells Fargo	3/19/2018	3/19/2018	0.000	880,000.00	880,000.00	0	0.00	880,000.00
FHLB 1 5/24/2018-16	3130A8VL4	Wells Fargo	5/24/2018	5/24/2018	0.000	750,000.00	750,000.00	0	0.00	750,000.00
FHLB 1.05 5/25/2018	3130A5H85	Wells Fargo	5/25/2018	5/25/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
FHLB 1.48 4/17/2018	3130A0QT0	Wells Fargo	4/17/2018	4/17/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
FNMA 0.875 5/21/2018	3135G0WJ8	Wells Fargo	5/21/2018	5/21/2018	0.000	1,650,000.00	1,650,000.00	0	0.00	1,650,000.00
FNMA 0.875 5/21/2018	3135G0WJ8	Wells Fargo	5/21/2018	5/21/2018	0.000	1,105,000.00	1,105,000.00	0	0.00	1,105,000.00
FNMA 1 4/30/2018	3135G0WN9	Wells Fargo	4/30/2018	4/30/2018	0.000	385,000.00	385,000.00	0	0.00	385,000.00
Mercantil Commerce Bank 1.45 3/26/2018	58733ABZ1	Wells Fargo	3/26/2018	3/26/2018	0.000	245,000.00	245,000.00	0	0.00	245,000.00

Description	CUSIP/Ticker	Broker/Dealer	Trade Date	Settlement Date	YTM @ Cost	Face Amount/Shares	Principal	Price	Interest/Dividends	Total
Regional Transportation Authority - Illinois 1.25	7599112M1	Wells Fargo	5/4/2018	5/4/2018	0.000	8,000,000.00	8,000,000.00	0	0.00	8,000,000.00
T-Bill 0 5/17/2018	912796PG8	Wells Fargo	5/17/2018	5/17/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
T-Bond 0.625 4/30/2018	912828UZ1	Wells Fargo	4/30/2018	4/30/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
Texas St A&M 1.536 5/15/2018	88213ABP9	Hilltop Securities	5/15/2018	5/15/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	3/31/2018	3/31/2018	0.000	4,500,000.00	4,500,000.00	0	0.00	4,500,000.00
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	3/31/2018	3/31/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	3/31/2018	3/31/2018	0.000	17,000,000.00	17,000,000.00	0	0.00	17,000,000.00
T-Note 0.75 3/31/2018	912828UU2	Wells Fargo	3/31/2018	3/31/2018	0.000	28,000,000.00	28,000,000.00	0	0.00	28,000,000.00
T-Note 0.875 5/31/2018	912828R51	Wells Fargo	5/31/2018	5/31/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
T-Note 1 5/31/2018	912828VE7	Wells Fargo	5/31/2018	5/31/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
T-Note 1 5/31/2018	912828VE7	Wells Fargo	5/31/2018	5/31/2018	0.000	7,000,000.00	7,000,000.00	0	0.00	7,000,000.00
T-Note 2.625 4/30/2018	912828QG8	Wells Fargo	4/30/2018	4/30/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
<b>Sub Total / Average</b>						<b>178,495,000.00</b>	<b>178,495,000.00</b>		<b>0.00</b>	<b>178,495,000.00</b>
<b>Withdraw</b>										
TexasDaily LGIP	TEXASDAILY	None	4/26/2018	4/26/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
TexasDaily LGIP	TEXASDAILY	None	3/9/2018	3/9/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
TexPool LGIP	TEXPOOL	None	5/9/2018	5/9/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
TexPool LGIP	TEXPOOL	None	3/8/2018	3/8/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
TexStar LGIP	TEXSTAR	None	4/26/2018	4/26/2018	0.000	18,000,000.00	18,000,000.00	0	0.00	18,000,000.00
TexStar LGIP	TEXSTAR	None	3/27/2018	3/27/2018	0.000	3,000,000.00	3,000,000.00	0	0.00	3,000,000.00
TexStar LGIP	TEXSTAR	None	3/8/2018	3/8/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	5/9/2018	5/9/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	4/26/2018	4/26/2018	0.000	1,000,000.00	1,000,000.00	0	0.00	1,000,000.00
Wells Fargo MM	WFCITY	None	4/19/2018	4/19/2018	0.000	5,000,000.00	5,000,000.00	0	0.00	5,000,000.00
Wells Fargo MM	WFCITY	None	4/18/2018	4/18/2018	0.000	2,000,000.00	2,000,000.00	0	0.00	2,000,000.00
Wells Fargo MM	WFCITY	None	4/16/2018	4/16/2018	0.000	8,000,000.00	8,000,000.00	0	0.00	8,000,000.00
Wells Fargo MM	WFCITY	None	4/10/2018	4/10/2018	0.000	4,000,000.00	4,000,000.00	0	0.00	4,000,000.00
Wells Fargo MM	WFCITY	None	4/5/2018	4/5/2018	0.000	11,000,000.00	11,000,000.00	0	0.00	11,000,000.00
Wells Fargo MM	WFCITY	None	4/3/2018	4/3/2018	0.000	20,000,000.00	20,000,000.00	0	0.00	20,000,000.00
Wells Fargo MM	WFCITY	None	3/22/2018	3/22/2018	0.000	11,000,000.00	11,000,000.00	0	0.00	11,000,000.00
<b>Sub Total / Average</b>						<b>104,000,000.00</b>	<b>104,000,000.00</b>		<b>0.00</b>	<b>104,000,000.00</b>